

LATINOS TRADING

BACKTEST REPORT



Backtest #2726 · LPG · EVO_EVOEVOEVOE_v788

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +24.95% ROI masks a critically fragile 3-trade sample size, rendering the 66.7% win rate and 0.94 Sharpe ratio statistically meaningless for live deployment. While the strategy captured alpha, the 28.96% max drawdown reveals severe exposure to single-event risk, invalidating any confidence in risk-adjusted metrics. You cannot trust edge signals with fewer than 50 trades. Expand the backtest window and optimize position sizing to reduce drawdown before considering live capital allocation.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91