LATINOS TRADING

BACKTEST REPORT

Backtest #4872 · LPG · EVO_WEBIDEA_v1523

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 strategy achieved a 24.95% return with a solid win rate, but the Sharpe ratio of 0.94 suggests suboptimal risk-adjusted performance. The 28.96% maximum drawdown is excessive relative to the gains, indicating significant volatility exposure. Critically, only three trades were executed, rendering the statistical sample too small for reliable confidence. This limited data makes it impossible to determine if the results are driven by skill or random chance. Further backtesting with extended timeframes is required to validate the strategy's robustness.

ADDITIONAL METRICS

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

Generated 2026-08-14T09:57:28Z · latinostrading.com