LATINOS TRADING

BACKTEST REPORT

Backtest #5087 · LPG · EVO_EVOEVOEVOE_v1919

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

This backtest shows strong returns but suffers from critically low statistical confidence due to only three trades. A Sharpe ratio of 0.94 is solid, yet the 28.96% max drawdown outweighs the 24.95% ROI, indicating high volatility risk. With such a small sample, the 66.7% win rate is statistically insignificant and likely noise. The strategy needs extensive backtesting over thousands of trades to validate edge. Expand the simulation period to reduce variance and ensure robustness before any live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-14T10:15:31Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.