LATINOS TRADING

BACKTEST REPORT

Backtest #8341 · LPG · EVO_EVOEVOEVOE_v1771

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 yields a strong ROI of 24.95% and 66.7% win rate, yet the 28.96% maximum drawdown signals unacceptable volatility for institutional capital. With only three total trades, the Sharpe ratio of 0.94 lacks statistical significance, making the results highly susceptible to outlier bias. This tiny sample size fails to prove the edge reliably, rendering the performance metrics potentially coincidental rather than predictive. To validate the alpha, you must expand the backtest window to include more market cycles and increase the trade count above fifty.

ADDITIONAL METRICS

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