

LATINOS TRADING

BACKTEST REPORT



Backtest #47163 · LPG · EVO_EVOGG1RSIS_v153

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 42.1% return, yet the 66.7% win rate and 1.14 Sharpe ratio lack statistical significance due to a mere three trades. A 21.8% drawdown suggests volatility sensitivity that warrants scrutiny before live deployment. We must expand the sample size to validate edge reliability rather than relying on this outlier performance. Next, run an expanded backtest with walk-forward analysis to stress-test parameters across more market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40