

LATINOS TRADING

BACKTEST REPORT

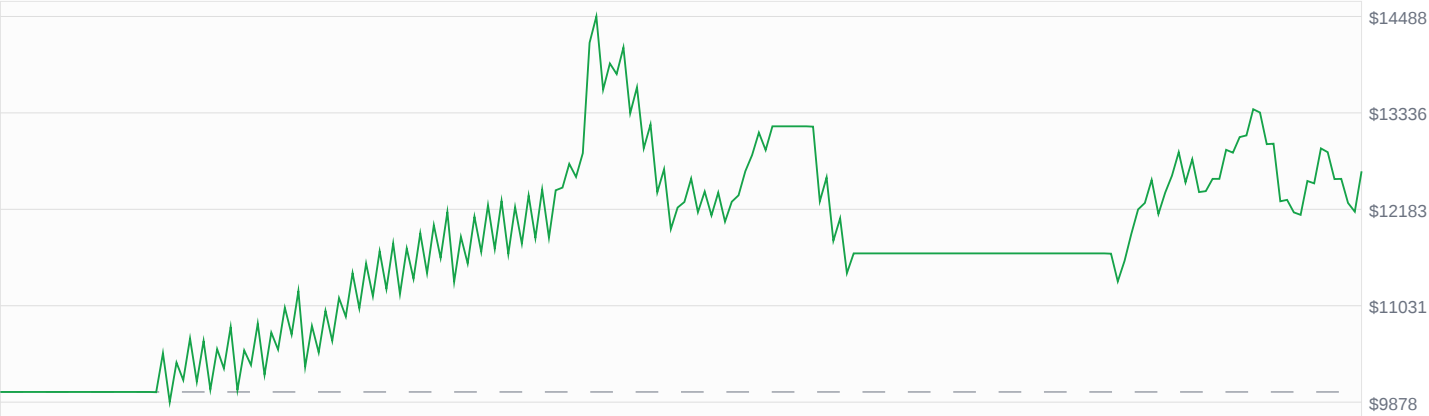


Backtest #27762 · LPG · EVO_EVOEVOEVOE_v604

ROI	Sharpe	Win Rate	Max Drawdown
+26.34%	0.84	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a strong alpha with a 26.34% ROI and 66.7% win rate, yet the 21.86% drawdown signals high volatility. A Sharpe of 0.84 suggests adequate risk-adjusted returns, but the statistical confidence is critically low given only three total trades. This tiny sample size makes the results statistically insignificant and prone to overfitting. Immediate next step is expanding the backtest window to generate a larger dataset for robust validation.

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54