LATINOS TRADING

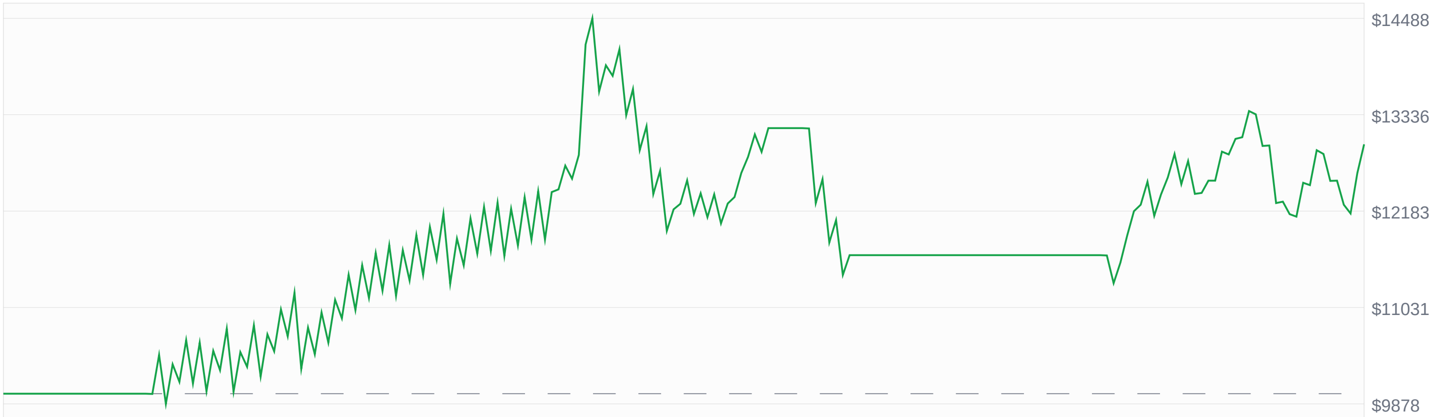
BACKTEST REPORT

Backtest #29452 · LPG · EVO_EVOEVOEVOG_v489

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a robust 29.78% return with a respectable 66.7% win rate, yet the Sharpe ratio of 0.91 indicates inconsistent risk-adjusted performance. The critical flaw is the sample size of only three trades, rendering statistical significance virtually non-existent and results highly susceptible to random variance. A 21.86% maximum drawdown further exposes the portfolio to significant tail risk without sufficient trade volume to smooth equity curves. Consequently, confidence in the strategy's alpha is low due to this extreme data scarcity. The immediate next step is to expand the backtest period to accumulate at least fifty trades for a reliable evaluation of edge.

ADDITIONAL METRICS

CAGR	**29.78%**
Sortino Ratio	**0.73**
Turnover	**7.26x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12981.76**

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