LATINOS TRADING

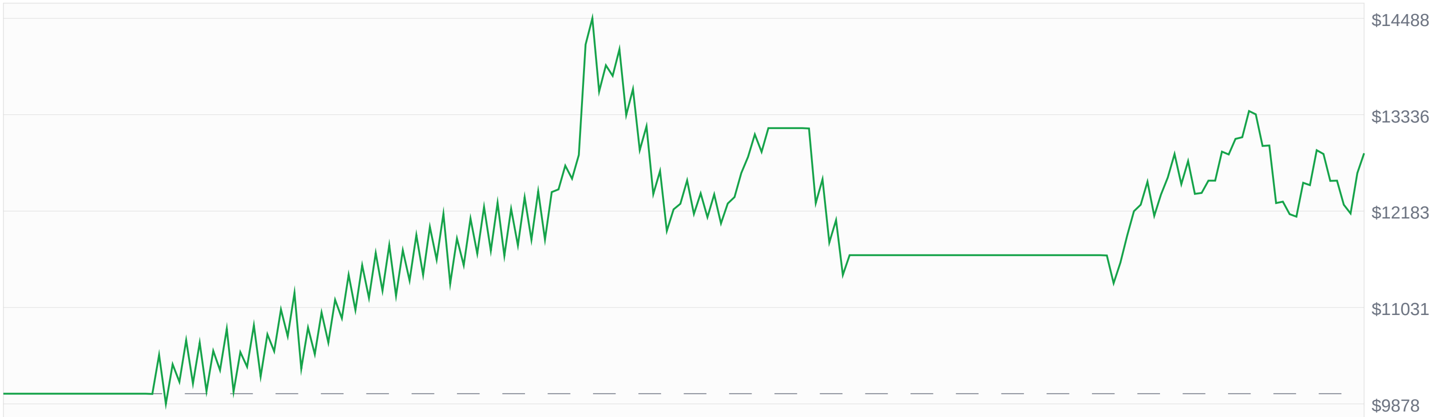
BACKTEST REPORT

Backtest #29587 · LPG · EVO_EVOEVOEVOE_v549

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy shows promising alpha with 28.71% ROI and a 66.7% win rate, yet the Sharpe ratio of 0.89 indicates inefficient risk-adjusted returns. However, the critical flaw is the microscopic sample size of only three trades, rendering statistical confidence virtually non-existent. The 21.86% max drawdown is disproportionately high relative to the trade count, suggesting significant exposure to tail risk. You cannot trust this performance profile as a reliable edge without a substantially larger dataset to smooth out variance. Expand the backtest window to capture more market regimes before allocating any real capital.

ADDITIONAL METRICS

CAGR	**28.71%**
Sortino Ratio	**0.71**
Turnover	**7.25x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12874.55**

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