LATINOS TRADING

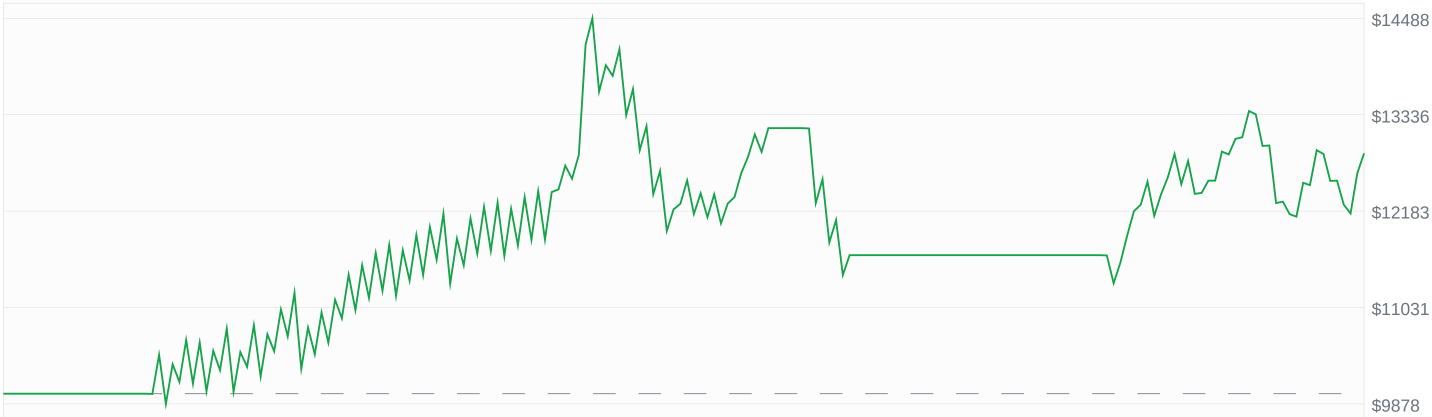
BACKTEST REPORT

Backtest #29638 · LPG · EVO_EVOEVOEVOE_v566

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 delivered a +28.71% ROI and a 66.7% win rate, yet the 0.89 Sharpe ratio and 21.86% max drawdown reveal significant volatility risk relative to returns. The sample size of only three trades is critically insufficient for statistical confidence, rendering the results likely driven by random chance rather than signal efficacy. The high drawdown suggests poor risk management during losing periods, which is unacceptable for institutional deployment. Immediate next steps must involve expanding the backtest period to capture diverse market regimes and increasing trade volume to validate the edge. Until the sample size is robust, this strategy remains unproven and too risky for live capital allocation.

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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