LATINOS TRADING

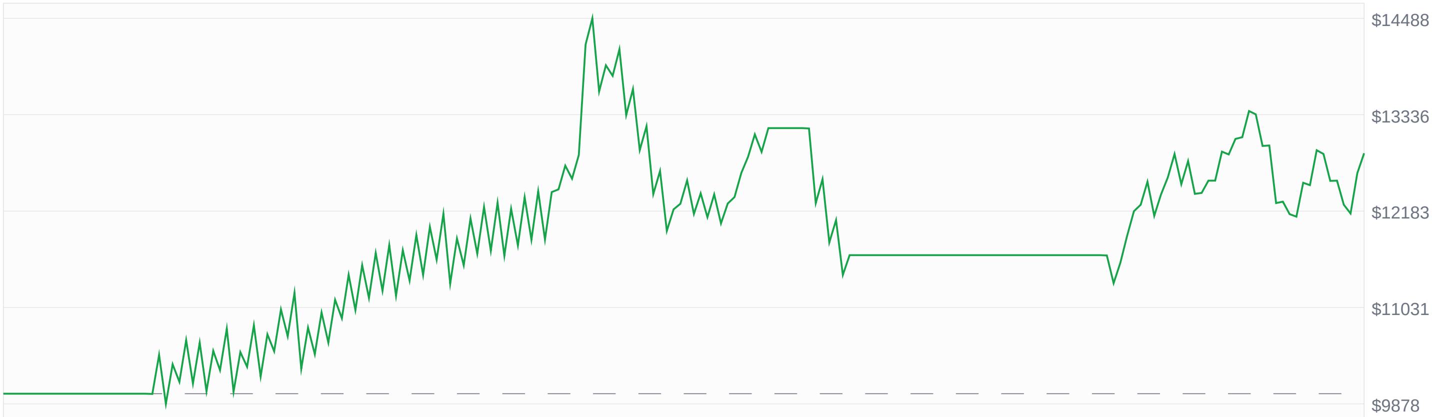
BACKTEST REPORT

Backtest #29942 · LPG · EVO_EVOEVOEVOE_v601

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 captures a 28.71% return with a respectable 66.7% win rate, yet the 21.86% max drawdown and 0.89 Sharpe ratio signal significant volatility risk relative to gains. Crucially, the 3-trade sample size is statistically negligible, rendering these metrics unreliable for predicting future performance or establishing robust alpha. You cannot infer edge from such a sparse dataset, making the high ROI potentially spurious rather than indicative of a durable market inefficiency. Immediate next steps must involve expanding the backtest window to hundreds of trades to verify consistency and stress-test the strategy against varying market regimes.

ADDITIONAL METRICS

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