LATINOS TRADING

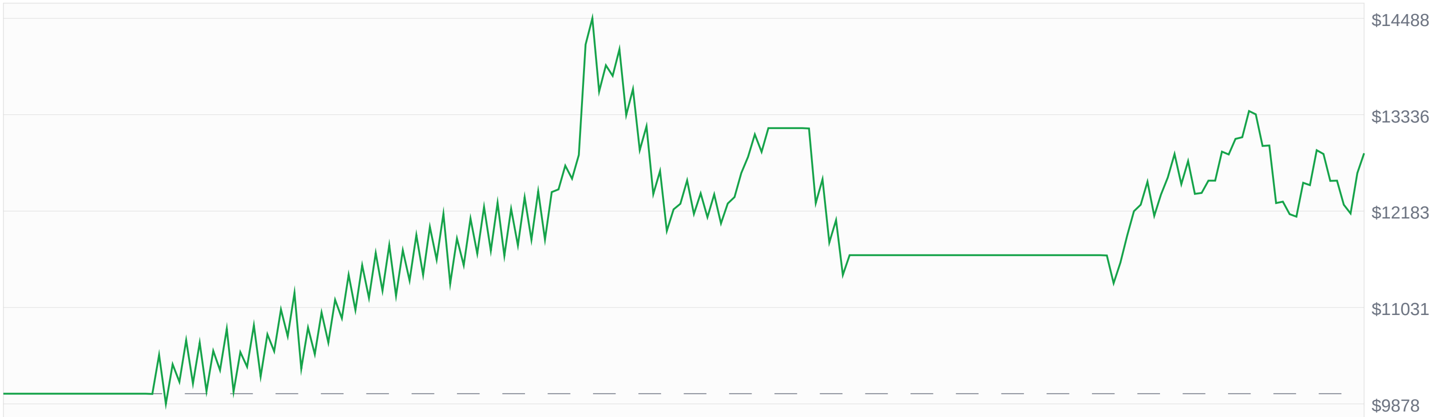
BACKTEST REPORT

Backtest #30010 · LPG · EVO_EVOEVOEVOE_v1971

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's +28.71% ROI and 66.7% win rate appear attractive, but the sample size of only three trades renders the Sharpe ratio of 0.89 statistically insignificant and unreliable for future performance prediction. The 21.86% max drawdown is disproportionately high relative to the trade count, suggesting excessive risk exposure per position rather than systematic market volatility. Such a low n-value creates severe survivorship bias and prevents accurate estimation of expected value or tail risk. To establish statistical confidence, the backtest must be extended to include at least 100 trades across varied market conditions.

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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