LATINOS TRADING

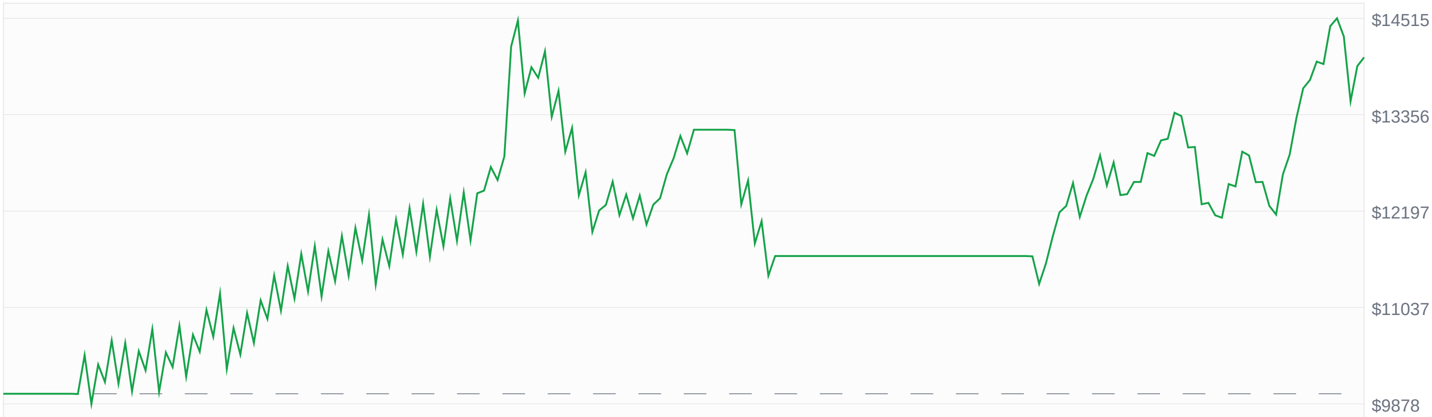
BACKTEST REPORT

Backtest #41146 · LPG · EVO_EVOEVOEVOE_v2095

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a 40.41 percent return with a 1.10 Sharpe ratio, but the 21.82 percent maximum drawdown indicates significant volatility that undermines the positive risk-adjusted return. While the 66.7 percent win rate appears strong, it is derived from only three trades, which provides negligible statistical confidence and likely reflects outlier luck rather than a durable edge. The sample size is far too small to distinguish genuine alpha from noise, making the results unreliable for institutional deployment. We must expand the backtest window to at least one hundred trades before considering any capital allocation.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**