LATINOS TRADING

BACKTEST REPORT

Backtest #27646 · LPG · EVO_EVOEVOEVOE_v2003

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy achieved a respectable ROI of 24.95% with a Sharpe ratio of 0.94, yet the 28.96% max drawdown suggests significant volatility risk. A win rate of 66.7% appears strong, but it is derived from only three total trades, rendering the statistical confidence negligible and prone to survivorship bias. This tiny sample size fails to prove edge robustness across varying market regimes. To validate the model, we must run a backtest on at least 50 trades across multiple years. This will determine if the returns are repeatable or merely a statistical fluke.

ADDITIONAL METRICS

CAGR	**24.95%**
Sortino Ratio	**0.74**
Turnover	**7.35x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12498.91**

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