LATINOS TRADING

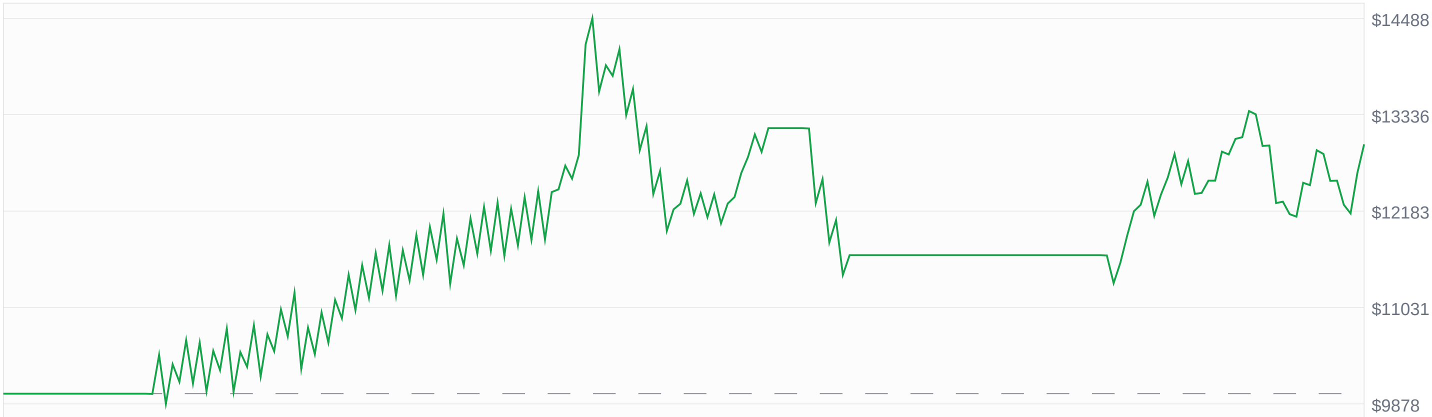
BACKTEST REPORT

Backtest #29118 · LPG · EVO_WEBIDEA_v40

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a respectable 29.78% ROI with a solid 66.7% win rate, yet the Sharpe ratio of 0.91 suggests suboptimal risk-adjusted returns. The critical flaw is the sample size of only three trades, rendering these statistics statistically insignificant and prone to survivorship bias. A maximum drawdown of 21.86% is excessive for such a small sample, indicating potential vulnerability to tail risk events. Immediate validation requires expanding the dataset to at least 100 trades to establish statistical confidence in the edge. Next, optimize position sizing and add volatility filters to reduce the drawdown while maintaining the win rate.

ADDITIONAL METRICS

CAGR	**29.78%**
Sortino Ratio	**0.73**
Turnover	**7.26x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12981.76**

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