LATINOS TRADING

BACKTEST REPORT

Backtest #3655 · LPG · EVO_EVOEVOEVOE_v1883

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 captures a 24.95% return with a respectable 66.7% win rate, yet the Sharpe ratio of 0.94 and 28.96% drawdown reveal high volatility. The critical flaw is the sample size of only three trades, rendering these statistics statistically insignificant and prone to survivorship bias. Such a small dataset cannot reliably prove edge or robustness against varying market regimes. You must expand the simulation to at least 100 trades to achieve statistical confidence. Until then, treat these results as purely exploratory rather than actionable proof.

ADDITIONAL METRICS

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