LATINOS TRADING

BACKTEST REPORT

Backtest #6030 · LPG · EVO_EVOEVOEVOE_v1696

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 generated a robust 24.95% ROI with a respectable 66.7% win rate, yet the Sharpe ratio of 0.94 indicates suboptimal risk-adjusted performance. The critical flaw is the sample size of only three trades, which renders the results statistically insignificant and highly susceptible to luck. A maximum drawdown of nearly 29% is excessive for such a small sample, suggesting hidden tail risk or overfitting. You cannot trust this edge without a significantly larger dataset to confirm the mean reversion logic. Expand the backtest window to at least 50 trades to validate the signal's true expectancy.

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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