LATINOS TRADING

BACKTEST REPORT

Backtest #2276 · LPG · EVO_GG1RSISNIP_v1001

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 24.95% ROI and 66.7% win rate look strong on paper, but the sample size of only three trades provides virtually zero statistical confidence in the strategy's edge. A Sharpe ratio of 0.94 is decent, yet a 28.96% max drawdown is excessive relative to the total return, indicating severe risk-adjusted performance issues. With such a tiny sample, the results are likely driven by random variance rather than a reproducible edge. You need to expand the backtest to at least 100+ trades across multiple market regimes to validate robustness. Only then can you determine if the signal logic holds or if this was merely lucky timing.

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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