

LATINOS TRADING

BACKTEST REPORT



Backtest #3461 · LPG · EVO_GG1RSISNIP_v1349

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 strong ROI of 24.95% with a respectable win rate of 66.7%, yet the 28.96% max drawdown exposes significant vulnerability. A sample size of only three trades is statistically negligible and offers no confidence in edge sustainability. The Sharpe ratio of 0.94 suggests moderate risk-adjusted returns, but the tiny N masks potential tail risks. Further validation is required to determine if this is alpha or noise. Immediate next step is running extensive backtests to increase the trade count for statistical significance.

ADDITIONAL METRICS

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