LATINOS TRADING

BACKTEST REPORT

Backtest #46411 · LPG · EVO_GG1RSISNIP_v969

ROI	Sharpe	Win Rate	Max Drawdown
+43.16%	1.37	100.0%	-28.97%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

A 43.16% ROI with a 1.37 Sharpe ratio looks strong on paper, but the 100% win rate across only three trades is a statistical mirage rather than evidence of edge. The 28.97% maximum drawdown reveals severe tail risk that the small sample size completely masks from standard risk metrics. You cannot trust a perfect win rate with such a tiny denominator because one bad month would likely wipe out the entire equity curve. Run at least 200 additional trades across different market regimes to establish if this strategy has genuine predictive power or just got lucky with a few bullish candles.

ADDITIONAL METRICS

CAGR	**43.16%**
Sortino Ratio	**1.10**
Turnover	**7.53x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14319.81**

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