

LATINOS TRADING

BACKTEST REPORT



Backtest #7150 · LPG · EVO_GG1RSISNIP_v1648

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 solid ROI of 24.95% with a respectable Sharpe ratio of 0.94 and win rate of 66.7%. However, the max drawdown of 28.96% is excessive relative to returns, signaling poor risk-adjusted performance. Critically, the sample size of only three trades lacks statistical confidence, making these results prone to variance. This small sample cannot reliably predict future performance or validate the strategy's edge. The immediate next step is to expand the backtest duration to capture more market cycles and increase the trade count for robust validation.

ADDITIONAL METRICS

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