LATINOS TRADING

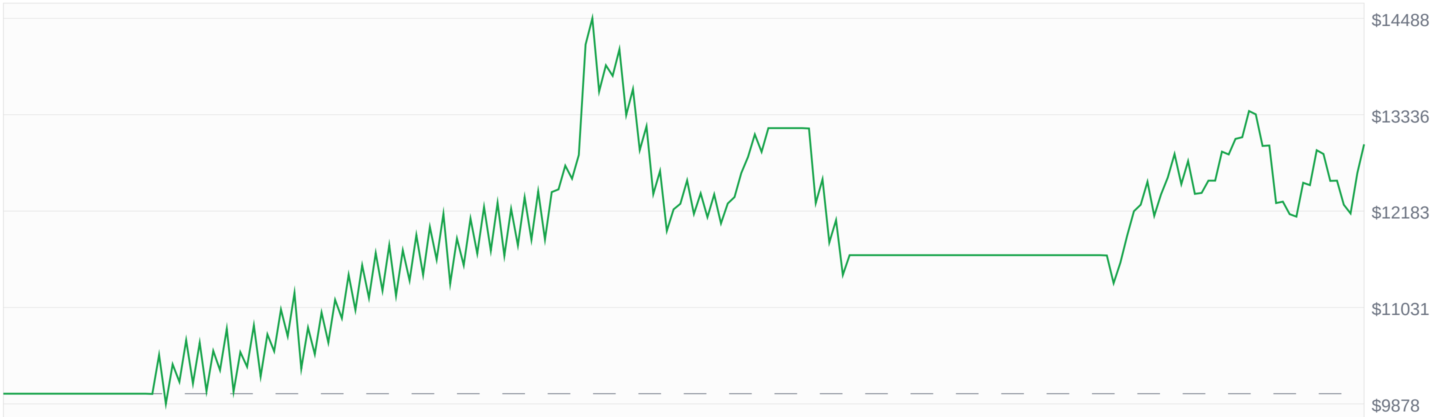
BACKTEST REPORT

Backtest #28617 · LPG · EVO_GG1RSISNIP_v1035

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yielded a 29.78% return with a 66.7% win rate, though the Sharpe ratio of 0.91 indicates suboptimal risk-adjusted performance relative to the 21.86% max drawdown. Statistical confidence is critically low given only three trades, rendering the results anecdotal rather than statistically significant. The high drawdown relative to the modest Sharpe suggests the system lacks robust downside protection mechanisms during volatility spikes. To validate the edge, the sample size must be expanded by at least an order of magnitude across varying market regimes. Immediate next steps involve extending the backtest window and stress-testing the stop-loss parameters to reduce tail risk exposure.

ADDITIONAL METRICS

CAGR	**29.78%**
Sortino Ratio	**0.73**
Turnover	**7.26x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12981.76**

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