LATINOS TRADING

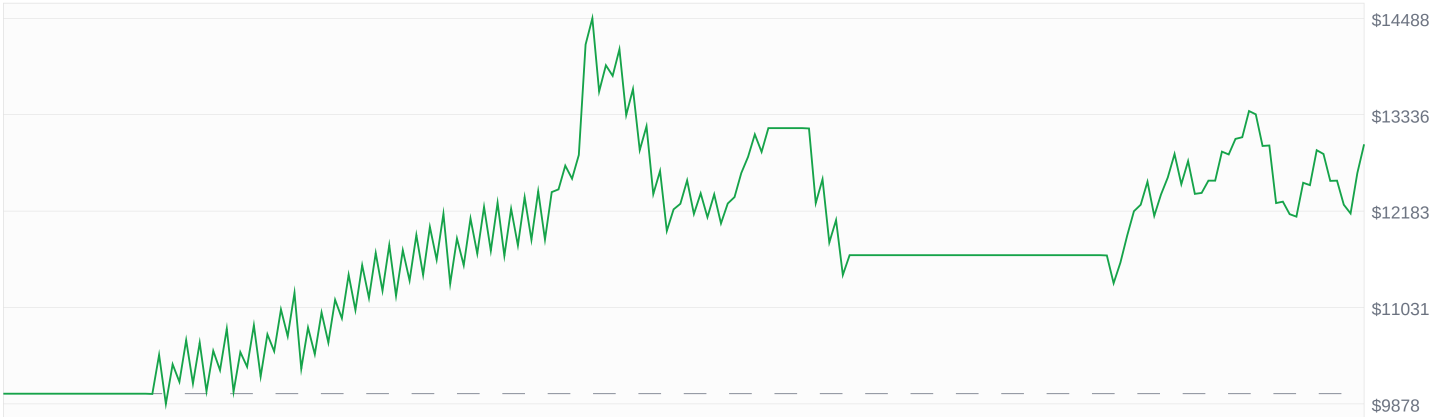
BACKTEST REPORT

Backtest #28964 · LPG · EVO_GG1RSISNIP_v1215

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 shows promising raw returns and a respectable win rate, yet the Sharpe ratio of 0.91 indicates suboptimal risk-adjusted performance. The critical flaw is the sample size of only three trades, rendering all statistics statistically insignificant and prone to random variance. The 21.86% maximum drawdown is excessive relative to the limited trade count, suggesting poor downside protection. To validate the edge, you must expand the backtest period to capture more market regimes and increase the trade volume significantly. Only with a larger dataset can you confidently assess whether the alpha is real or a statistical artifact.

ADDITIONAL METRICS

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