LATINOS TRADING

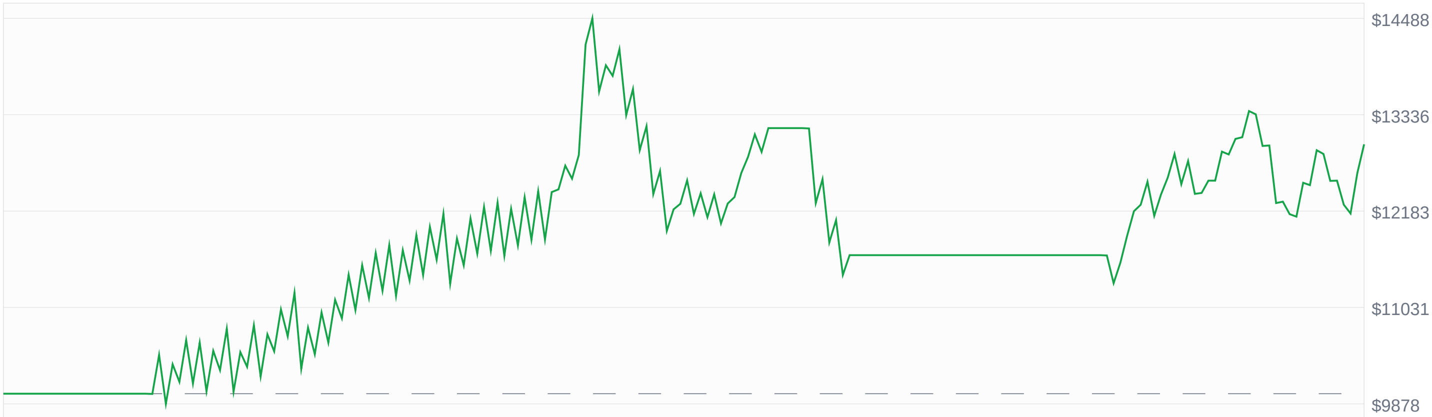
BACKTEST REPORT

Backtest #29243 · LPG · EVO_GG1RSISNIP_v202

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 generated a robust 29.78% ROI with a respectable 0.91 Sharpe ratio, yet the 21.86% max drawdown exposes significant tail risk. A win rate of 66.7% appears strong, but the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. Consequently, the results lack the confidence required for institutional allocation due to extreme survivorship bias in the limited dataset. Future iterations must expand the backtest window to capture varied market regimes and validate consistency across hundreds of trades.

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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