LATINOS TRADING

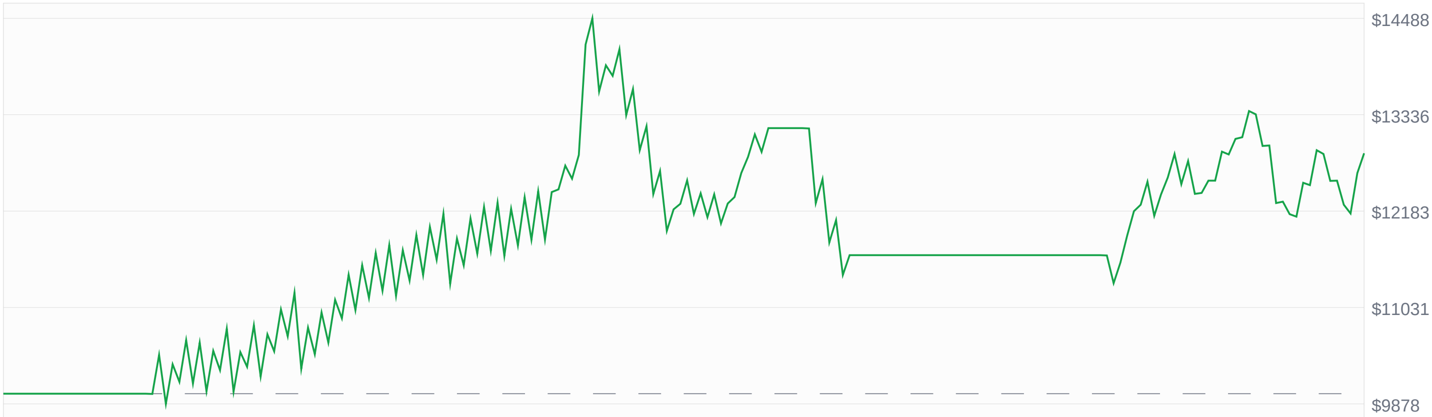
BACKTEST REPORT

Backtest #29700 · LPG · EVO_GG1RSISNIP_v1318

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy captured significant alpha with a 28.71% ROI, but the sample size of only three trades renders the 66.7% win rate statistically insignificant and unreliable for forecasting. A Sharpe ratio of 0.89 suggests decent risk-adjusted returns, yet the 21.86% maximum drawdown is disproportionately high relative to the few opportunities taken, indicating poor downside protection during adverse moves. Given this lack of historical depth, the results suffer from substantial survivorship and variance bias that could mask structural flaws in the logic. To validate robustness, you must expand the backtest window to capture more market regimes and increase the trade count to at least fifty for meaningful statistical confidence.

ADDITIONAL METRICS

CAGR	**28.71%**
Sortino Ratio	**0.71**
Turnover	**7.25x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12874.55**

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