LATINOS TRADING

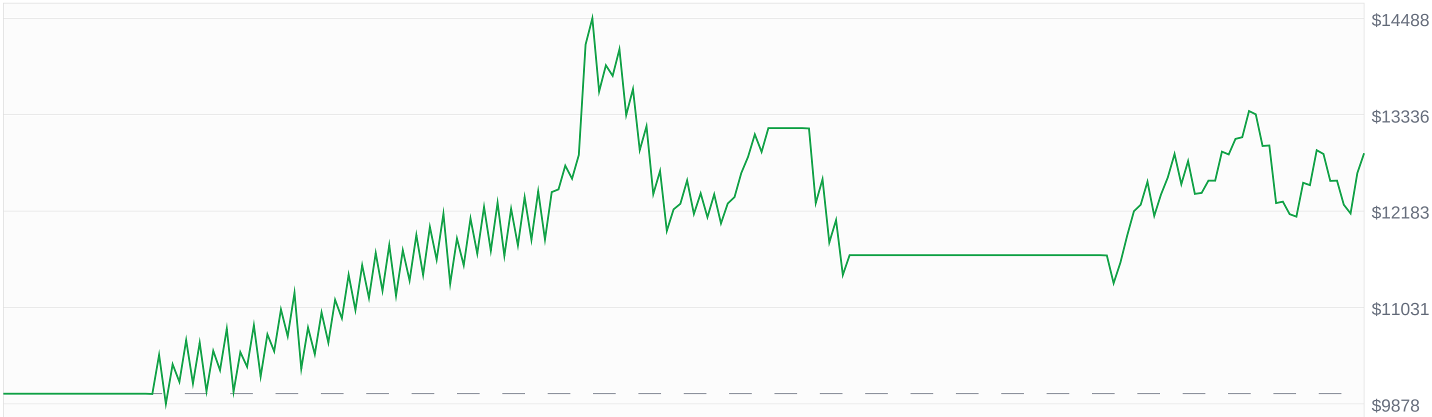
BACKTEST REPORT

Backtest #29756 · LPG · EVO_GG1RSISNIP_v910

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 generated a +28.71% ROI with a solid 66.7% win rate, but the sample size of three trades renders these statistics statistically insignificant for institutional deployment. While the Sharpe ratio of 0.89 suggests reasonable risk-adjusted returns, the 21.86% max drawdown exposes significant volatility relative to the limited trade count. Without a larger dataset, we cannot distinguish between genuine alpha and random variance, making current confidence levels too low for capital allocation. The immediate next step is to expand the backtest window to capture at least fifty trades across varying market regimes. This will validate if the signal logic holds up under broader statistical scrutiny before any live implementation.

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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