

LATINOS TRADING

BACKTEST REPORT

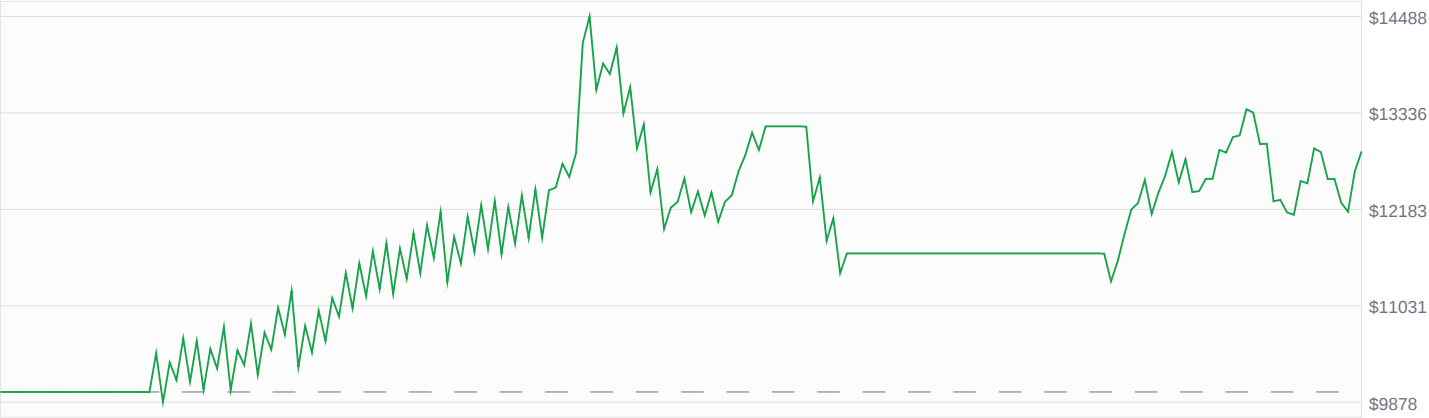


Backtest #29875 · LPG · EVO_GG1RSISNIP_v1390

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 achieved a +28.71% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.89 and 21.86% max drawdown indicate significant volatility relative to returns. Crucially, the sample size of only three trades provides negligible statistical confidence, rendering the results likely noise rather than a robust edge. The high drawdown suggests poor risk-adjusted performance that would be unacceptable for institutional allocation. Further analysis is required to determine if the signal logic holds under more extensive market conditions.

ADDITIONAL METRICS

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