LATINOS TRADING

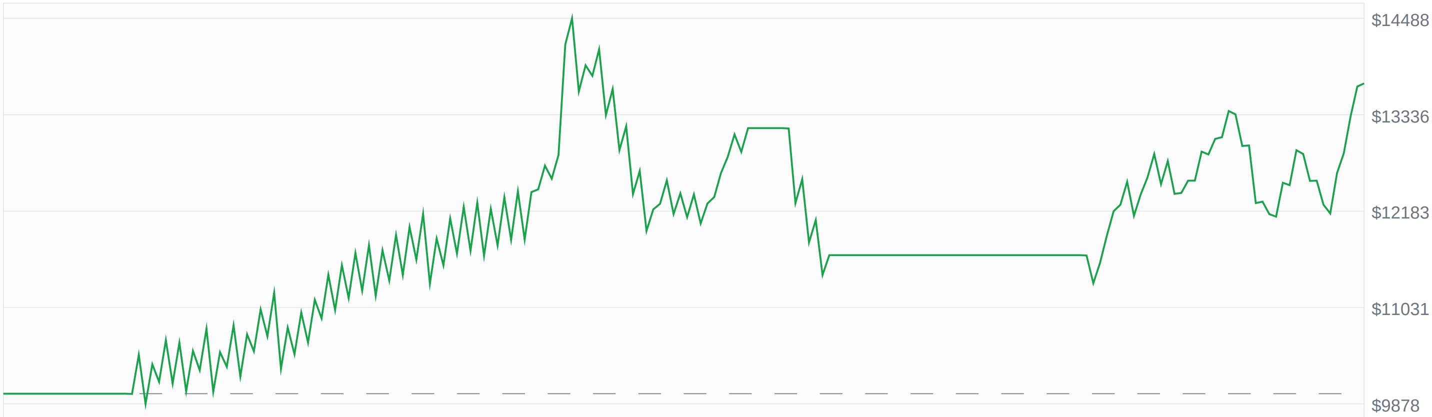
BACKTEST REPORT

Backtest #32261 · LPG · EVO_GG1RSISNIP_v4

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +37.06% ROI and 66.7% win rate look attractive on the surface, but with only three total trades, the statistical confidence is essentially zero. A Sharpe ratio of 1.05 derived from such a tiny sample is meaningless for institutional risk modeling because it lacks the data points needed to establish a true mean-reversion or trend-following edge. The 21.86% maximum drawdown is also disproportionately high relative to the small profit, indicating that the strategy's risk management is fragile and highly sensitive to individual trade outcomes. The primary failure here is the lack of statistical significance, where luck or a single favorable market condition likely drove the entire result rather than a repeatable algorithmic signal. The

ADDITIONAL METRICS

CAGR	**37.06%**
Sortino Ratio	**0.84**
Turnover	**7.34x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13709.71**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.