LATINOS TRADING

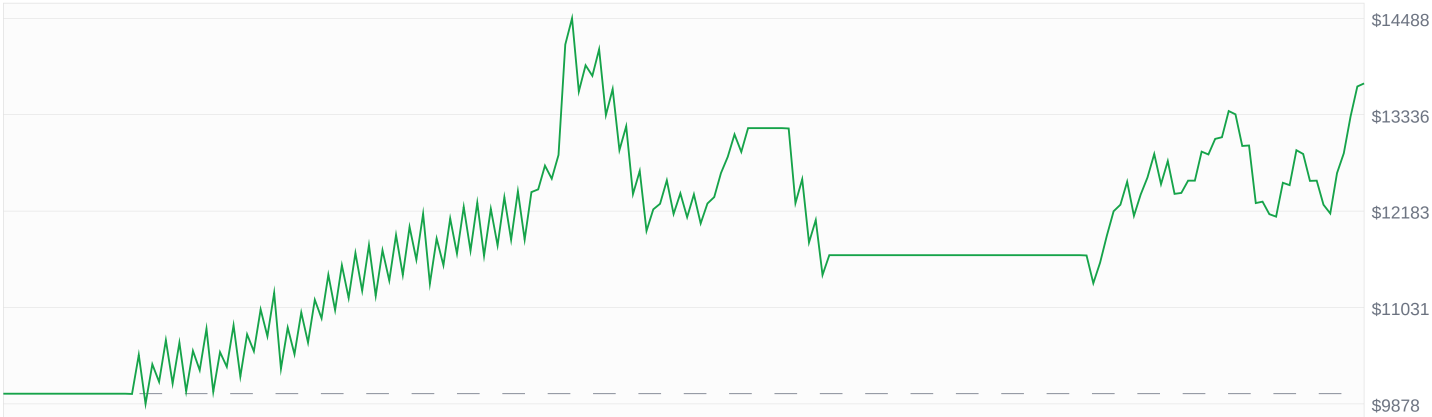
BACKTEST REPORT

Backtest #32275 · LPG · EVO_GG1RSISNIP_v333

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 strong, but three trades make the 1.05 Sharpe ratio statistically meaningless. The 21.86% max drawdown is unacceptable relative to the sample size, revealing high volatility that the tiny dataset hides. This backtest confirms the strategy can generate alpha but fails to prove consistency or risk-adjusted performance. You cannot trust these metrics for live deployment without robust statistical validation. Next step: extend the backtest to at least 100 trades across multiple market regimes to establish true confidence in the strategy's edge.

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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