LATINOS TRADING

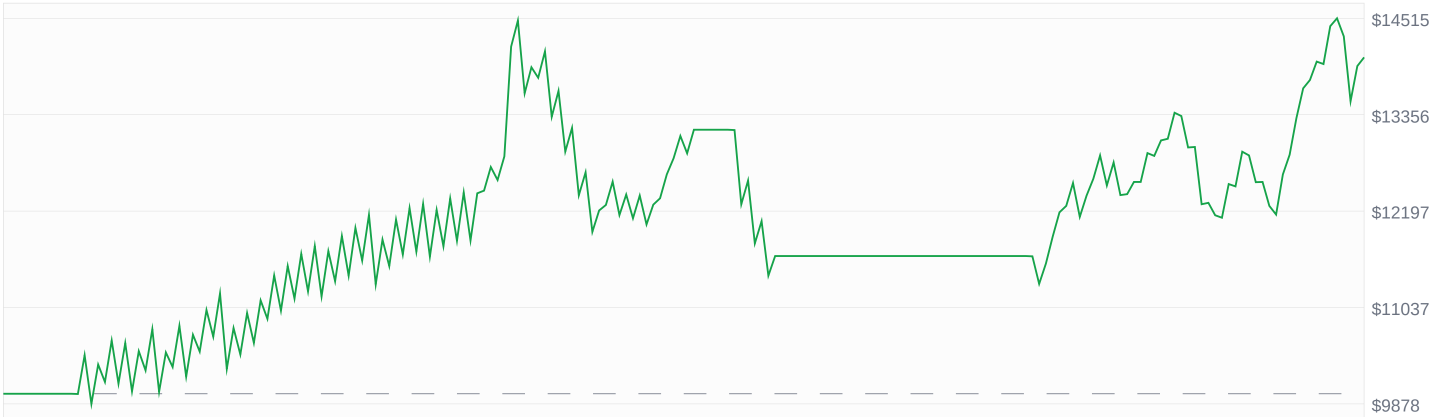
BACKTEST REPORT

Backtest #41242 · LPG · EVO_GG1RSISNIP_v1565

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a 40.41% return with a 66.7% win rate, but the 21.82% drawdown indicates significant volatility risk. The Sharpe ratio of 1.10 suggests acceptable risk-adjusted performance, yet the statistical confidence is negligible due to the tiny sample size of only three trades. This limited data prevents us from distinguishing genuine alpha from random luck in the price action. We cannot validate the robustness of the signal logic without a much larger historical dataset to test. The immediate next step is to expand the backtesting period to include at least two hundred trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**

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