# LATINOS TRADING

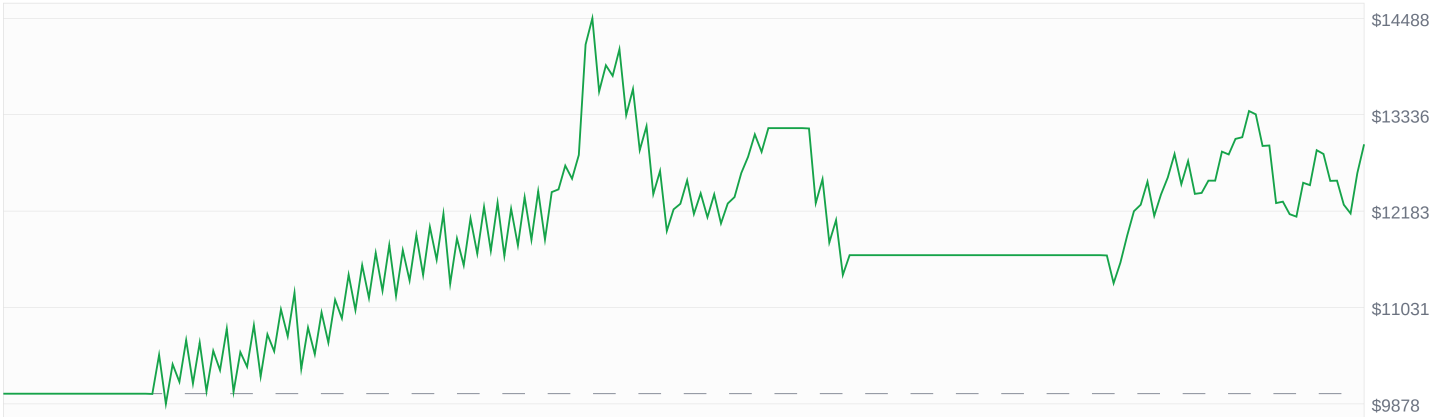
## BACKTEST REPORT

Backtest #29059 · LPG · EVO_GG1RSISNIP_v890

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +29.78% | 0.91 | 66.7% | -21.86% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The strategy demonstrates robust absolute returns with a 29.78% ROI and a solid 66.7% win rate, suggesting effective signal logic. However, a Sharpe ratio of 0.91 and a severe 21.86% drawdown indicate significant volatility risk relative to the equity curve. With only three total trades, the statistical sample is critically small, rendering these metrics statistically insignificant and prone to outliers. The current data lacks the confidence required for institutional deployment or reliable risk modeling. I recommend running a five-year backtest to establish a statistically significant sample size before any further evaluation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **29.78%** |
| Sortino Ratio | **0.73** |
| Turnover | **7.26x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$12981.76** |

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