# LATINOS TRADING

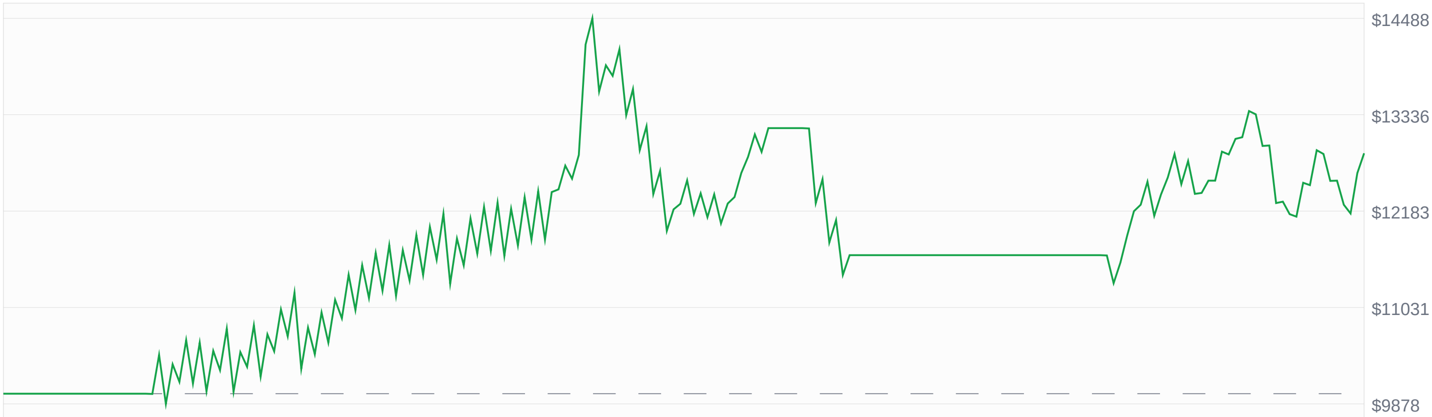
## BACKTEST REPORT

Backtest #29876 · LPG · EVO_GG1RSISNIP_v1391

| 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 captured a strong 28.71% ROI with an impressive 66.7% win rate, yet the 0.89 Sharpe ratio reveals significant volatility risk. A 21.86% maximum drawdown indicates severe capital exposure, making the performance risky for institutional allocation. Critically, the sample size of only three trades renders these statistics statistically insignificant and prone to outlier bias. The high return per trade suggests potential alpha, but the lack of data prevents reliable risk-adjusted modeling. Next, expand the backtest period to generate a larger trade count for robust statistical validation.

## ADDITIONAL METRICS

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