LATINOS TRADING

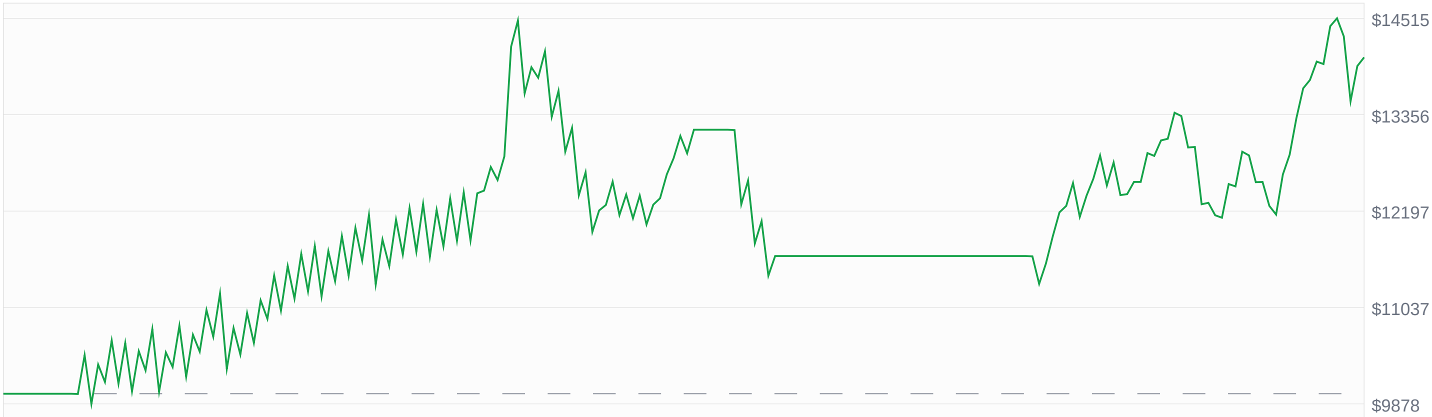
BACKTEST REPORT

Backtest #38151 · LPG · EVO_GG1RSISNIP_v24

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 strong 40.41% return with a 1.10 Sharpe ratio, indicating solid risk-adjusted performance on paper. However, the 21.82% maximum drawdown is severe relative to the gains, suggesting poor volatility controls during losing streaks. Statistical confidence is negligible because three total trades provide an insufficient sample size to validate the 66.7% win rate or rule out luck. The small trade count means the equity curve likely reflects individual asset idiosyncrasy rather than a robust edge. Next, expand the backtest window to include at least fifty trades to verify if the drawdown profile remains acceptable under broader market conditions.

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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