LATINOS TRADING

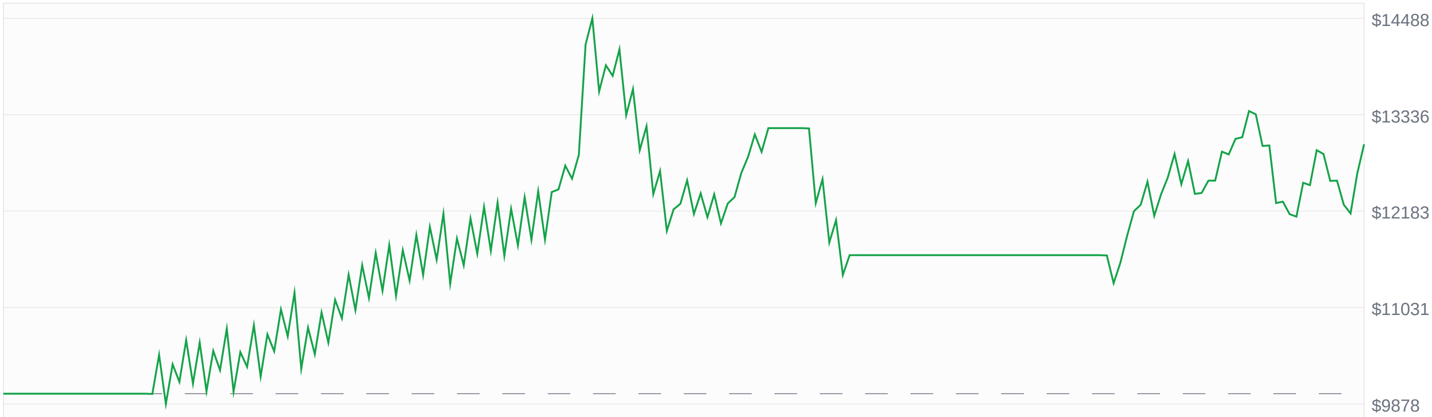
BACKTEST REPORT

Backtest #28463 · LPG · EVO_GG1RSISNIP_v935

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 EVO_GG1RSISNIP_v935 strategy generated a +29.78% ROI with a 66.7% win rate, yet the 0.91 Sharpe ratio and 21.86% max drawdown reveal significant risk-adjusted inefficiency. Crucially, the result is derived from only three trades, rendering the statistical confidence negligible and the performance susceptible to outlier variance. The high drawdown relative to the modest Sharpe suggests the strategy lacks robust downside protection or proper position sizing during adverse price action. Given the tiny sample size, this equity curve is unreliable for live deployment or further optimization. The immediate next step is to expand the backtest period to include at least 50–100 trades to establish statistical validity and reduce noise.

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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