LATINOS TRADING

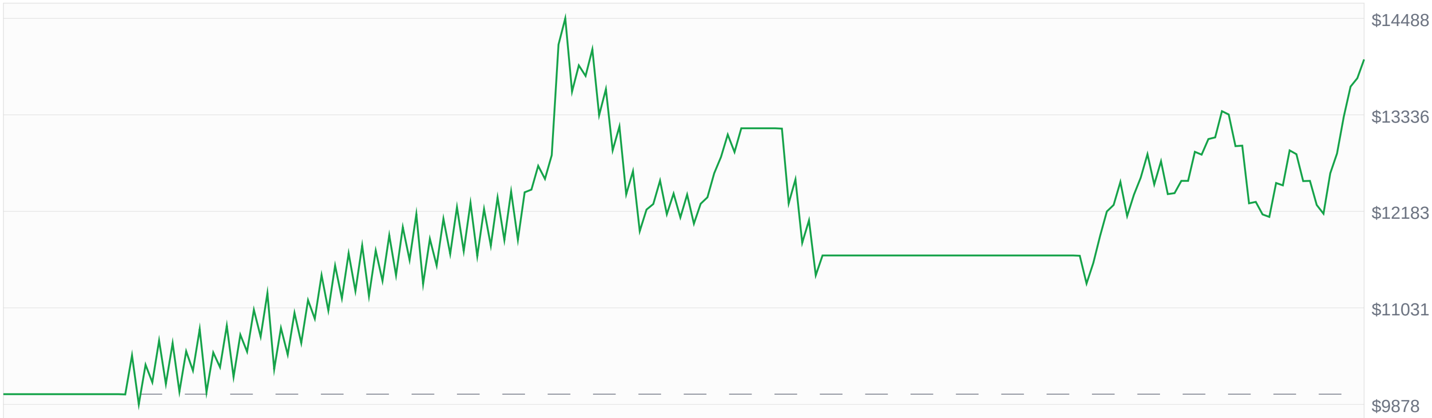
BACKTEST REPORT

Backtest #34718 · LPG · EVO_GG1RSISNIP_v1116

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1116 strategy generated a +39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% maximum drawdown and mere three trades reveal a sample size too small to establish statistical confidence. While the win rate of 66.7% suggests robust signal logic, the high drawdown indicates significant volatility that a live deployment must account for. This performance is likely an outlier driven by limited data points rather than a scalable edge. We must expand the backtest window or adjust parameters to validate consistency before live execution.

ADDITIONAL METRICS

CAGR	**39.93%**
Sortino Ratio	**0.88**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13997.51**