LATINOS TRADING

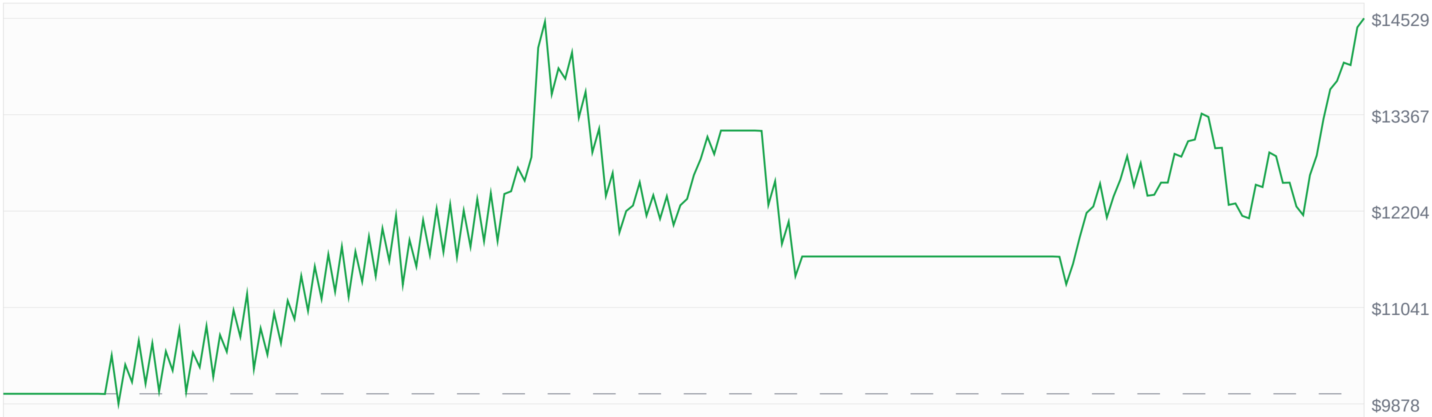
BACKTEST REPORT

Backtest #36238 · LPG · EVO_GG1RSISNIP_v42

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v42 strategy delivered a robust 45.25% return with a 1.19 Sharpe ratio, yet the 21.80% drawdown signals high volatility risk. With only three trades executed, the statistical significance is weak, making the 66.7% win rate and peak performance unreliable indicators of future consistency. The strategy likely captured a short-term trend but lacks robustness against regime shifts due to its small sample size. We must expand the backtest window or optimize entry filters to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	**45.25%**
Sortino Ratio	**0.97**
Turnover	**7.42x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14529.36**