LATINOS TRADING

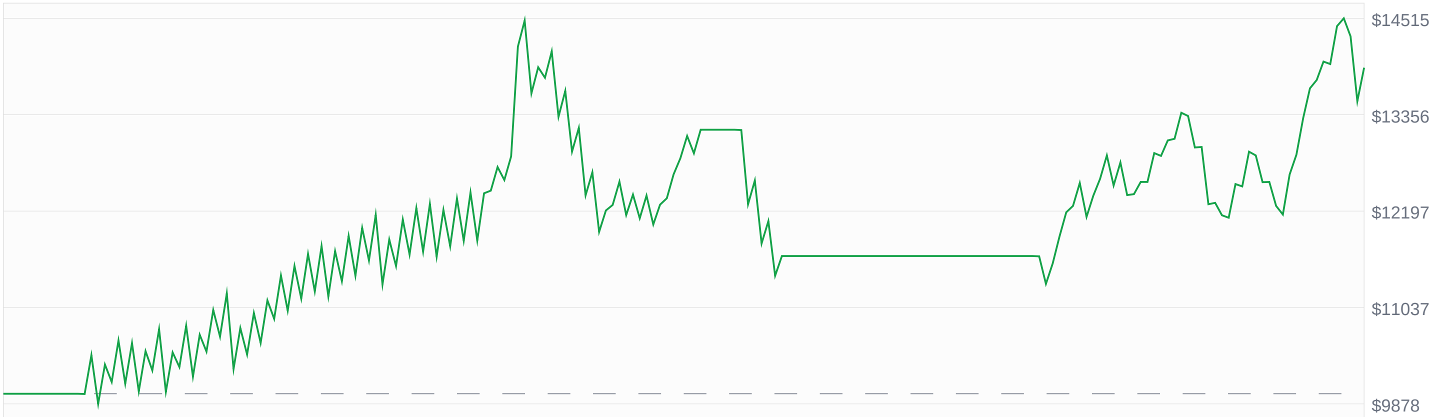
BACKTEST REPORT

Backtest #36938 · LPG · EVO_GG1RSISNIP_v386

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v386 strategy shows a 39.17% return on LPG, yet the statistical significance is critically low due to only three executed trades. A 66.7% win rate with a 21.82% drawdown suggests the strategy can generate alpha but lacks robustness against extreme volatility sequences. The Sharpe ratio of 1.08 is misleadingly positive given the extremely small sample size, which fails to prove risk-adjusted consistency. We must expand the test window or reduce position sizing to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	**39.17%**
Sortino Ratio	**0.88**
Turnover	**7.36x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13921.33**

Generated 2026-08-27T19:35:22Z · latinostrading.com