LATINOS TRADING

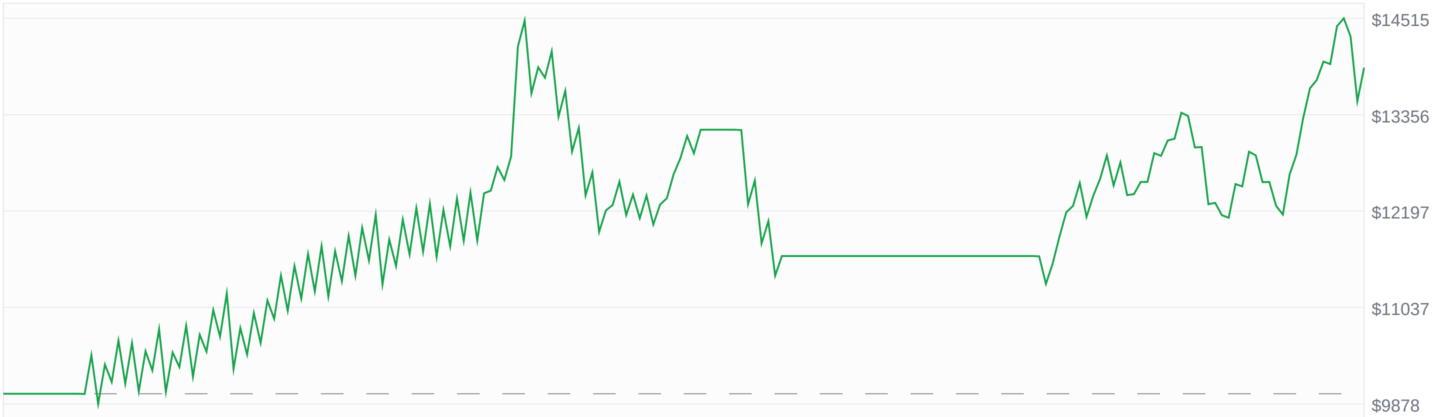
BACKTEST REPORT

Backtest #37028 · LPG · EVO_GG1RSISNIP_v261

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_v261 strategy generated a +39.17% ROI with a 66.7% win rate, yet the statistical validity is severely compromised by only 3 total trades. A 21.82% max drawdown indicates high volatility risk that the small sample size fails to average out, rendering the 1.08 Sharpe ratio unreliable for live deployment. We must increase the backtest simulation duration or reduce the position size to validate if the 1.08 Sharpe ratio holds under broader market conditions.

ADDITIONAL METRICS

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

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