LATINOS TRADING

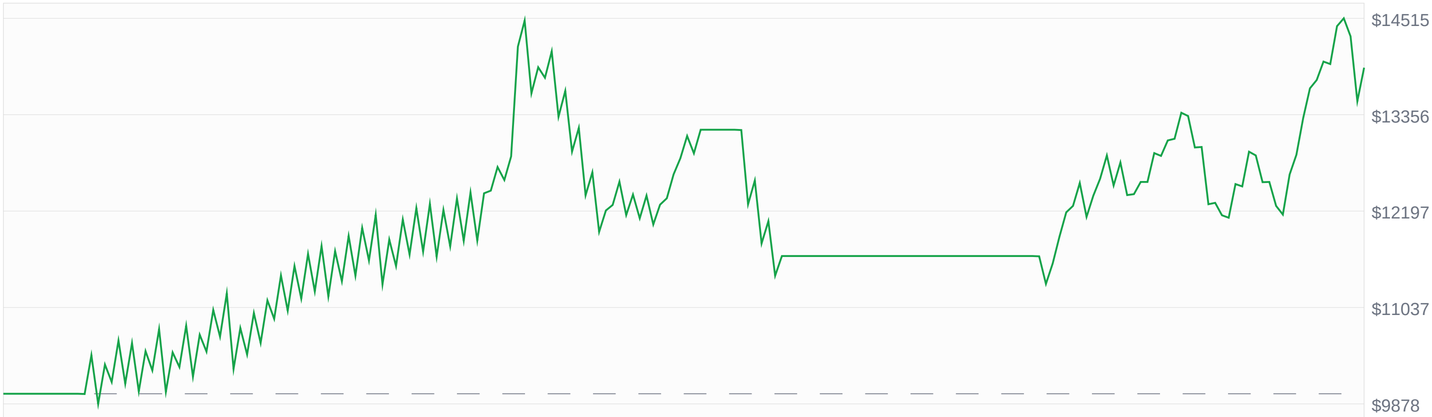
BACKTEST REPORT

Backtest #37373 · LPG · EVO_GG1RSISNIP_v64

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_v64 strategy delivered a 39.17% ROI with a respectable 1.08 Sharpe ratio, yet the 21.82% drawdown and only three executed trades reveal severe undercapitalization risks. A 66.7% win rate is statistically insignificant given the tiny sample size, meaning current performance metrics lack robust predictive confidence. While the entry logic appears sound, the lack of diversification and insufficient trade frequency prevent reliable stress-testing of the strategy's resilience. We must immediately re-run the simulation with a wider parameter grid and extended historical data to validate if this outlier performance is sustainable.

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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