LATINOS TRADING

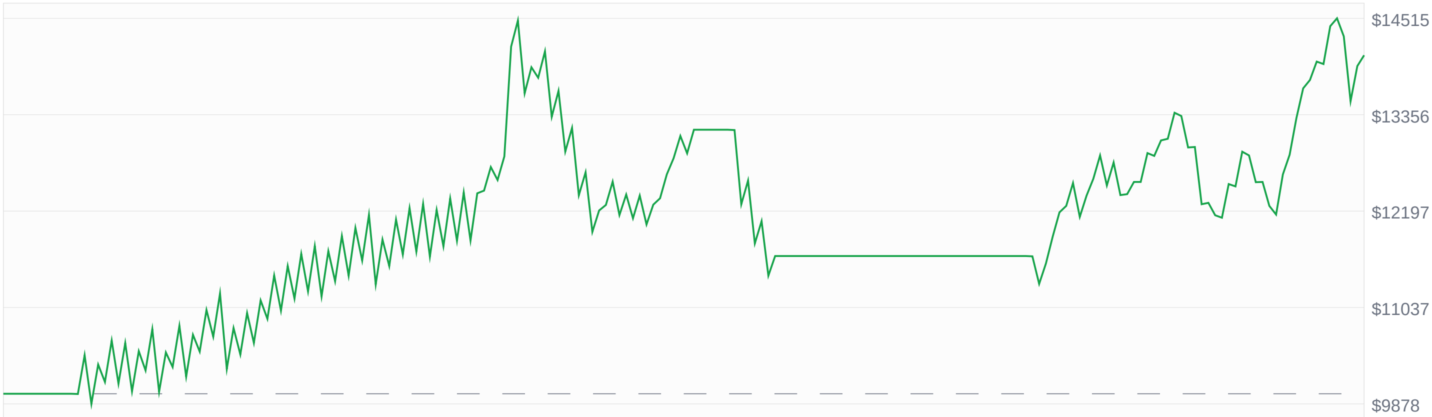
BACKTEST REPORT

Backtest #37715 · LPG · EVO_GG1RSISNIP_v149

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v149 strategy generated a 40.67% return with a 66.7% win rate, but the sample size of only three trades creates statistically insignificant results that cannot support reliable forward projections. While the initial performance looks promising, the 21.82% maximum drawdown reveals substantial vulnerability to adverse price action in a real-time environment. A Sharpe ratio of 1.10 suggests moderate risk-adjusted efficiency, yet the narrow trade history fails to capture market regime shifts or liquidity changes. The most critical next step is to expand the backtest lookback period or introduce more complex filtering criteria to increase trade frequency and validate the strategy's robustness before deployment.

ADDITIONAL METRICS

CAGR	**40.67%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14070.87**

Generated 2026-08-29T16:48:22Z · latinostrading.com