LATINOS TRADING

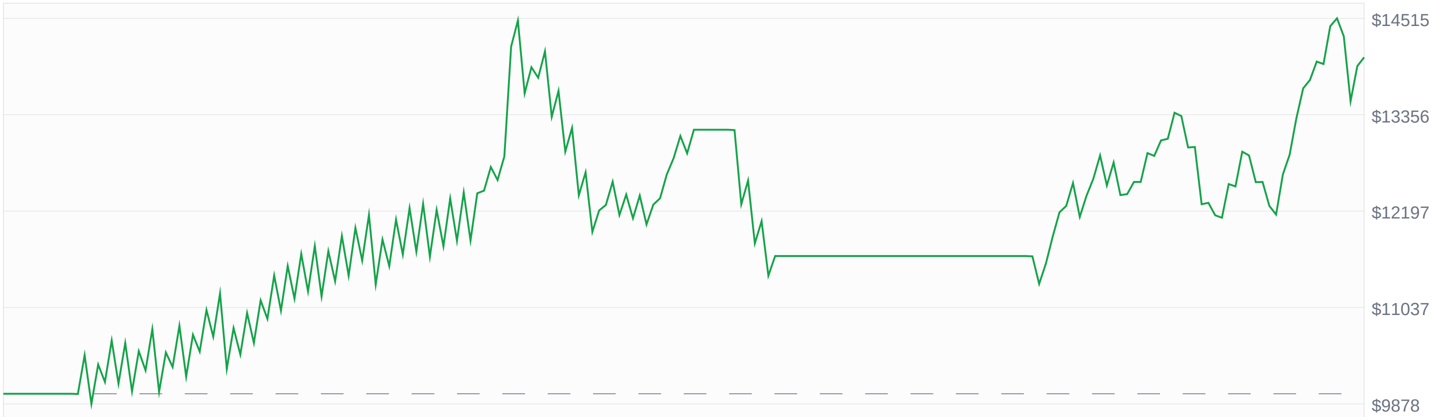
BACKTEST REPORT

Backtest #46338 · LPG · EVO_GG1RSISNIP_v256

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v256 strategy generated a 40.41% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and mere three total trades indicate statistically insignificant results. High variance from such a limited sample size prevents reliable validation of the strategy's robustness across different market regimes. While the positive Sharpe ratio of 1.10 suggests potential risk-adjusted returns, the lack of trade frequency makes performance metrics unreliable for institutional deployment. Immediate next steps require expanding the historical backtest window and optimizing entry logic to increase trade frequency before live deployment.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**

Generated 2026-08-31T13:58:04Z · latinostrading.com