

LATINOS TRADING

BACKTEST REPORT

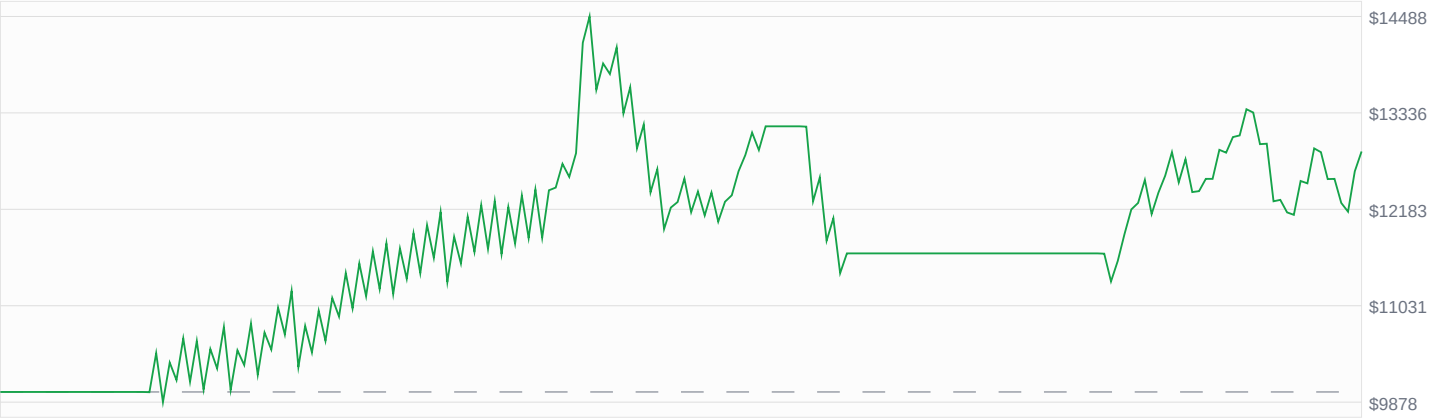


Backtest #29702 · LPG · EVO_GG1RSISNIP_v1319

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 28.71% ROI masks severe overfitting risks inherent to a mere three-trade sample size. While the 66.7% win rate and 0.89 Sharpe ratio appear robust, statistical confidence is negligible without expanded historical data. The 21.86% max drawdown remains unacceptably high relative to the limited transaction count. To validate the EVO_GG1RSISNIP_v1319 strategy, you must run backtests across multiple market regimes. This expansion is critical to distinguish genuine alpha from random noise before deployment.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55