LATINOS TRADING

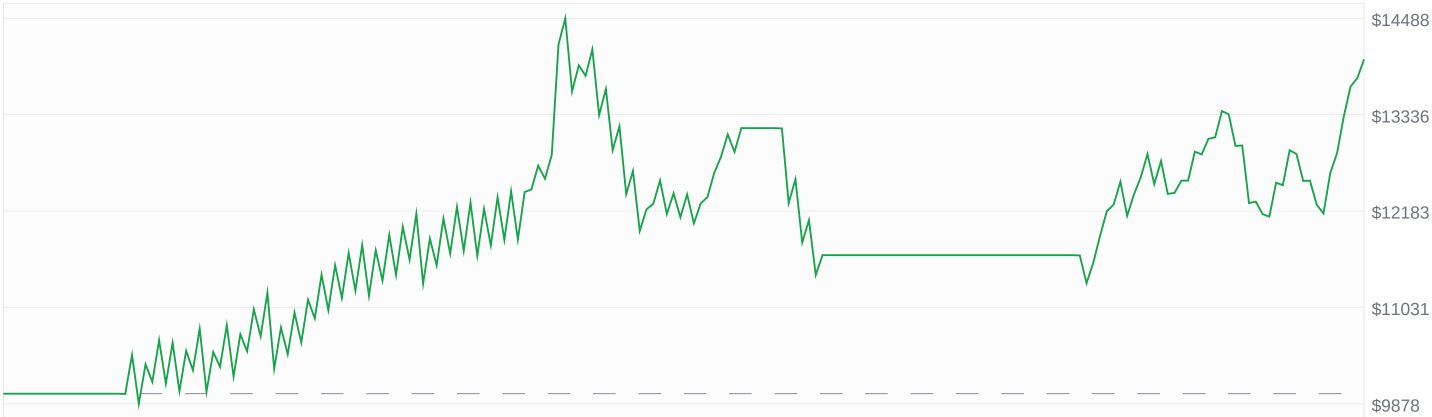
BACKTEST REPORT

Backtest #34346 · LPG · EVO_GG1RSISNIP_v972

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v972 backtest on LPG delivered a 39.93% ROI with a robust Sharpe ratio of 1.10 and a 66.7% win rate, indicating strong signal efficiency. However, the strategy executed only three trades, which severely limits statistical significance and makes the 21.86% maximum drawdown highly volatile and unrepresentative of long-term risk. The high win rate is likely a result of overfitting on a tiny sample size rather than a sustainable edge in live markets. We must expand the parameter space to generate sufficient trade volume for a reliable confidence interval before deploying capital. The immediate next step is to run a robustness test with increased lookback periods to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	**39.93%**
Sortino Ratio	**0.88**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13997.51**

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