LATINOS TRADING

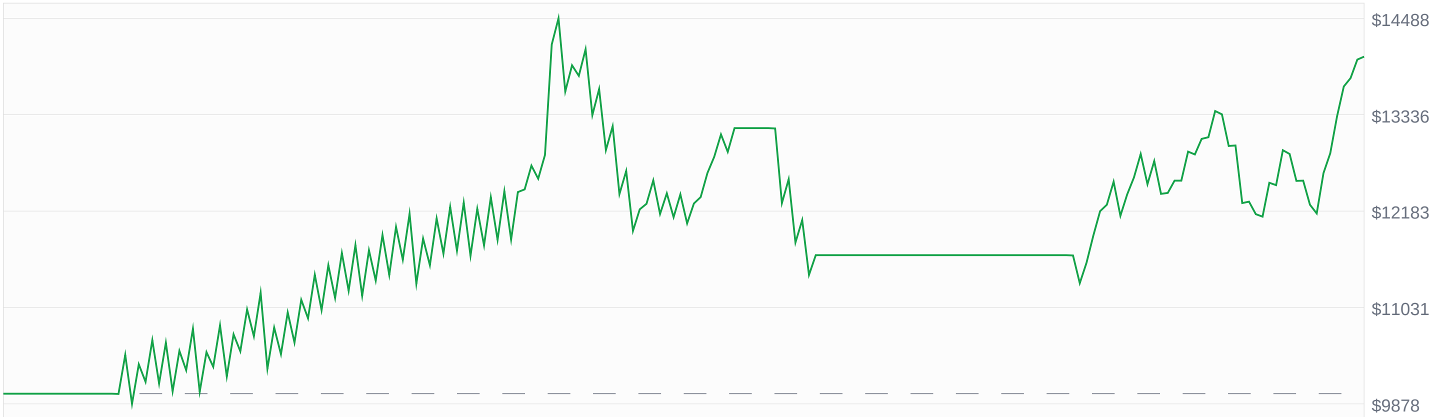
BACKTEST REPORT

Backtest #35322 · LPG · EVO_GG1RSISNIP_v252

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v252 strategy delivered a 40.26% ROI and a respectable 1.10 Sharpe ratio, driven by a 66.7% win rate, yet the sample size of only three trades severely undermines statistical confidence in these metrics. The excessive 21.86% maximum drawdown suggests high volatility exposure that could easily break down under live market conditions, indicating the model lacks robustness. While the final capital grew to $14,029.95, the low trade count implies an overfitting risk that must be addressed before deploying capital. We must immediately expand the backtest window to at least 100 trades and perform walk-forward analysis to validate whether the alpha is genuine or a data artifact. This rigorous stress testing is essential to determine

ADDITIONAL METRICS

CAGR	**40.26%**
Sortino Ratio	**0.89**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14029.95**

Generated 2026-08-21T08:02:41Z · latinostrading.com