LATINOS TRADING

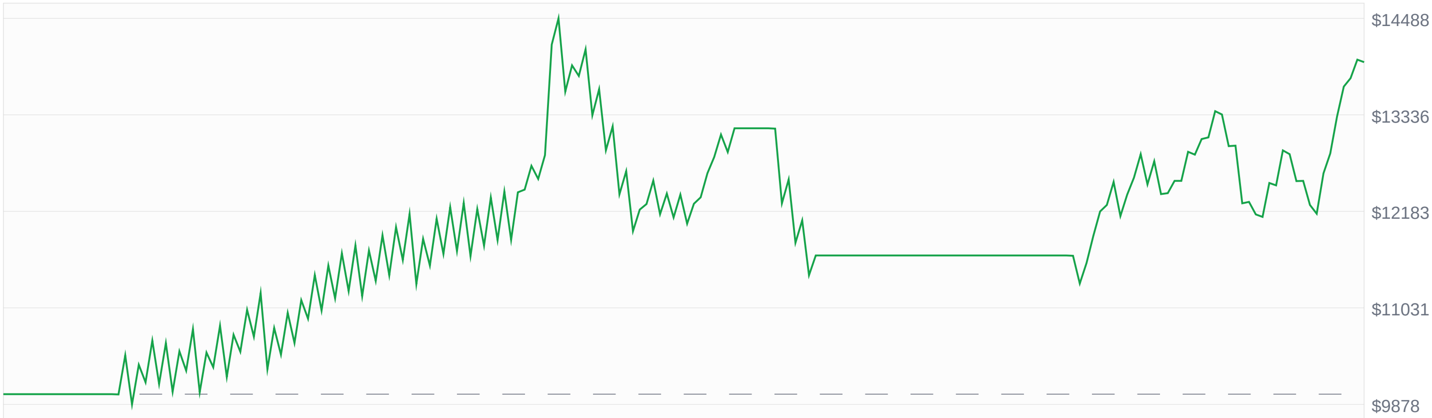
BACKTEST REPORT

Backtest #35441 · LPG · EVO_GG1RSISNIP_v883

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v883 backtest on LPG shows a robust 39.61% ROI and a healthy 1.09 Sharpe ratio, yet the strategy's validity is severely compromised by only 3 total trades executed. While the 66.7% win rate suggests edge, the max drawdown of 21.86% combined with such a low trade count indicates that the sample size is statistically insignificant and prone to overfitting. The strategy likely relies on rare, high-momentum events rather than consistent alpha generation, making the results unreliable for live deployment. We must immediately broaden the parameter space and test on adjacent volatility regimes to ensure robustness before considering live allocation.

ADDITIONAL METRICS

CAGR	**39.61%**
Sortino Ratio	**0.88**
Turnover	**7.36x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13965.06**

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