LATINOS TRADING

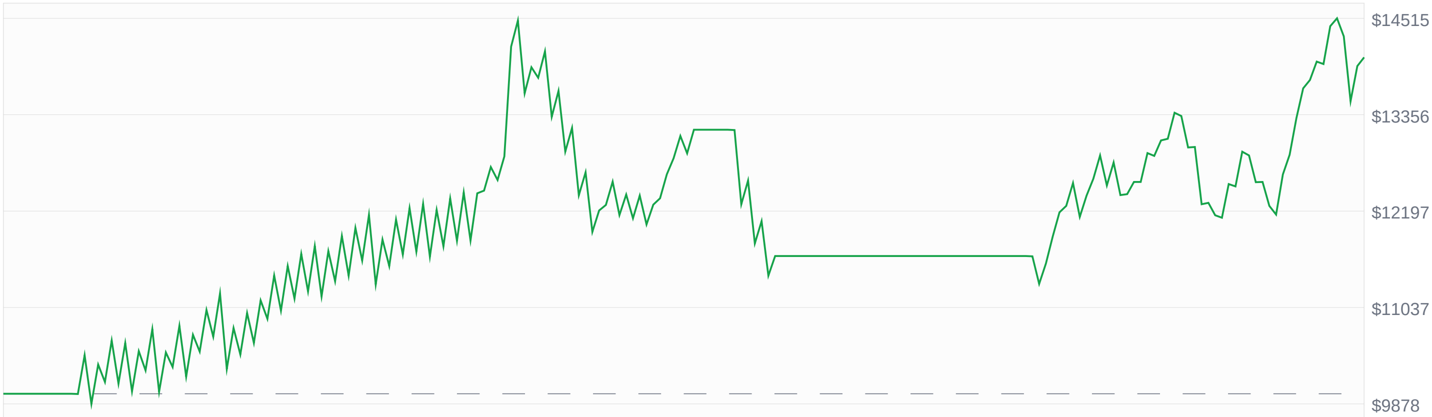
BACKTEST REPORT

Backtest #37884 · LPG · EVO_GG1RSISNIP_v296

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_v296 strategy generated a +40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three total trades indicate severe overfitting rather than robust alpha. High returns on such a small sample size lack statistical confidence, meaning the win rate and profit factor likely reflect luck rather than a sustainable edge. The strategy successfully captured volatility but failed to validate consistency, as evidenced by the lack of data points to smooth out noise. You must retest this logic on a larger dataset and reduce position sizing to verify if the performance persists before deploying live capital.

ADDITIONAL METRICS

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