LATINOS TRADING

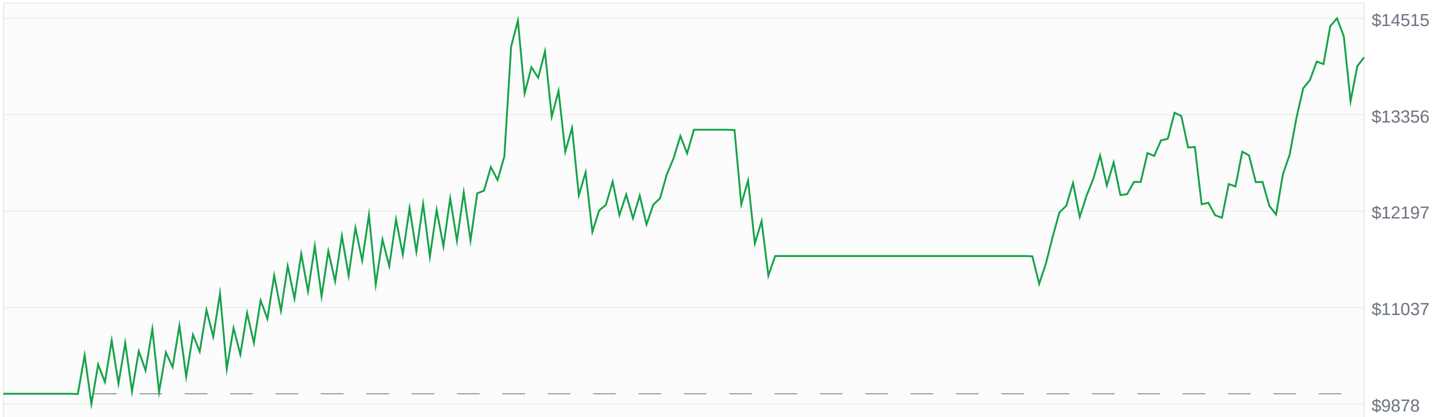
BACKTEST REPORT

Backtest #38214 · LPG · EVO_GG1RSISNIP_v113

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_v113 strategy generated a 40.41% ROI with a 66.7% win rate, yet the high 21.82% drawdown and low trade count of 3 indicate severe overfitting rather than sustainable alpha. The 1.10 Sharpe ratio suggests marginal risk-adjusted returns that lack statistical confidence given the tiny sample size, making the performance largely coincidental. We must avoid deploying capital until the strategy demonstrates resilience across a larger dataset with a minimum of 50 trades. The immediate next step is to expand the backtest horizon to include out-of-sample data and stress test the logic against different market regimes.

ADDITIONAL METRICS

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

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