LATINOS TRADING

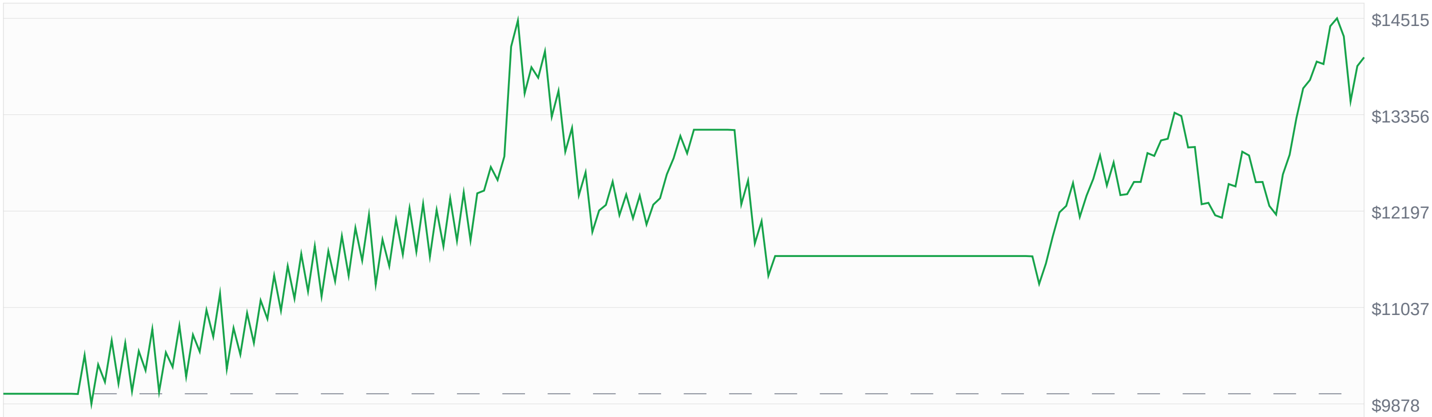
BACKTEST REPORT

Backtest #39191 · LPG · EVO_GG1RSISNIP_v1072

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_v1072 strategy generated a 40.41% ROI with a 66.7% win rate, but the 21.82% drawdown exposes significant downside risk. A Sharpe ratio of 1.10 is acceptable, yet the mere three executed trades render these statistics statistically insignificant and prone to overfitting. The high variance suggests the signal logic lacks robustness across different market regimes rather than capturing a genuine alpha. I must widen the test parameters to include more data points before validating the approach for live deployment.

ADDITIONAL METRICS

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