LATINOS TRADING

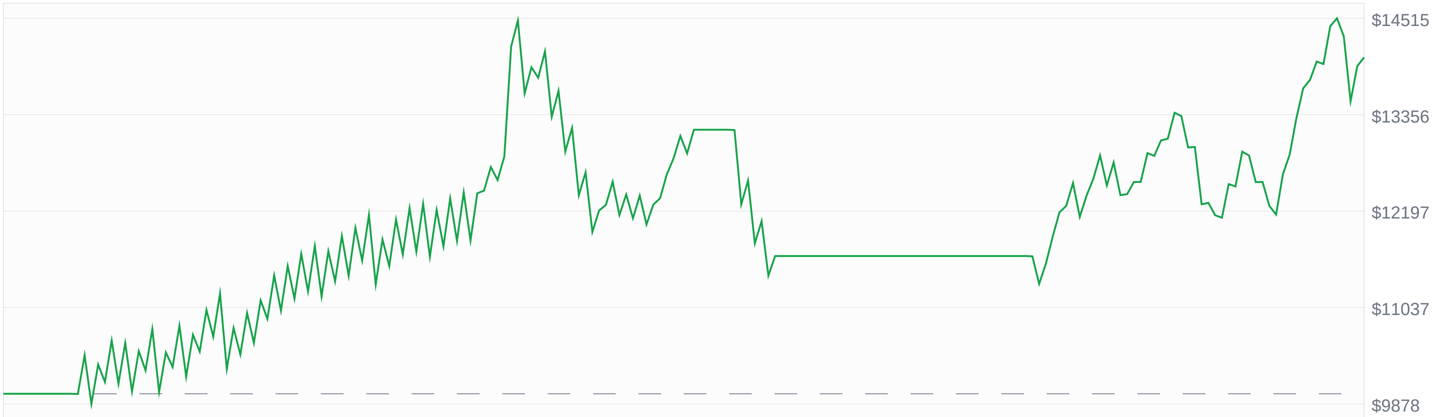
BACKTEST REPORT

Backtest #46152 · LPG · EVO_GG1RSISNIP_v369

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 LPG backtest for EVO_GG1RSISNIP_v369 shows a 40.41% return driven by a 66.7% win rate, yet the statistical validity is critically compromised by only three executed trades. While the 1.10 Sharpe ratio indicates acceptable risk-adjusted returns, the extreme 21.82% maximum drawdown reveals significant volatility exposure that a sample of this size cannot reliably capture. Such a small dataset creates a high probability of overfitting, meaning the strategy's performance is likely an outlier rather than a replicable edge. To validate this approach, you must expand the lookback period or adjust parameters to generate a minimum of 50 trades 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**

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