LATINOS TRADING

BACKTEST REPORT

Backtest #49305 · LPG · EVO_GG1RSISNIP_v297

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v297 strategy generated a 42.10% return with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. A maximum drawdown of 21.82% indicates substantial volatility risk that the current metrics fail to capture due to the limited data points. The 1.14 Sharpe ratio suggests reasonable risk-adjusted performance, but this figure is unreliable given the lack of trade frequency to confirm consistency. We must run a walk-forward analysis on a larger dataset to validate if the signal logic holds beyond this short sequence.

ADDITIONAL METRICS

CAGR	**42.10%**
Sortino Ratio	**0.95**
Turnover	**7.45x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14214.40**