LATINOS TRADING

BACKTEST REPORT

Backtest #49585 · LPG · EVO_GG1RSISNIP_v113

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_v113 strategy generated a +42.10% ROI with a 1.14 Sharpe, yet the 66.7% win rate lacks statistical significance due to only three trades. A 21.82% maximum drawdown indicates high volatility risk that contradicts the modest Sharpe ratio, suggesting overfitting on a very narrow sample size. Current results cannot be extrapolated to live markets without significantly more data points to confirm robustness. The immediate next step is running a walk-forward analysis on a larger historical dataset to validate performance consistency before deployment.

ADDITIONAL METRICS

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

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