

LATINOS TRADING

BACKTEST REPORT

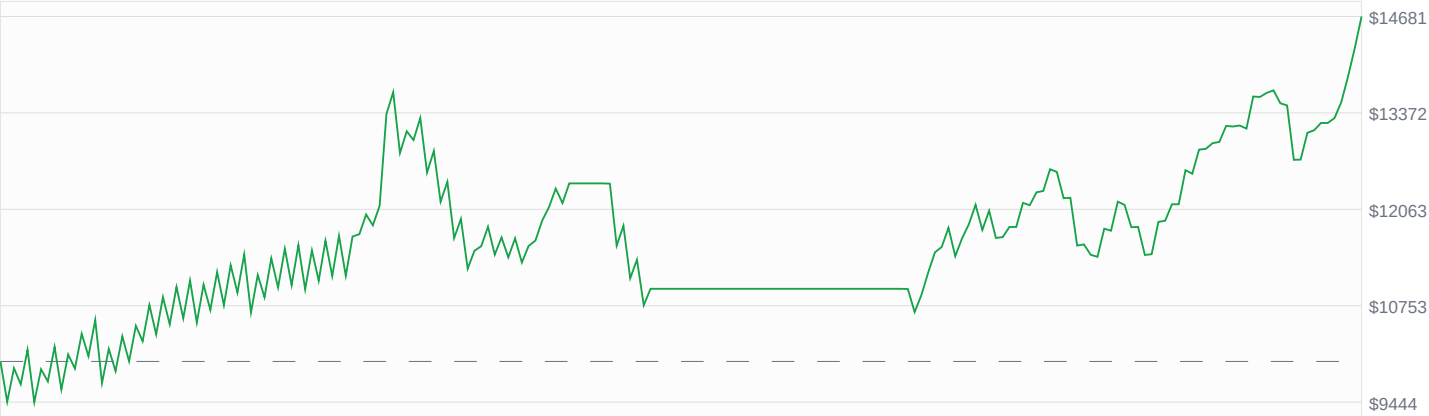


Backtest #57546 · LPG · EVO_GG1RSISNIP_v354

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v354 strategy shows a +46.76% ROI with a 1.23 Sharpe ratio, yet the 20.33% drawdown and only three total trades severely limit statistical confidence, creating a high risk of curve fitting. The sample size is too small to validate whether the 66.7% win rate represents robust alpha or mere luck, so the strategy lacks institutional-grade reliability at this stage. While the final capital of \$14,680.80 looks attractive, the lack of diversification makes this a speculative outcome rather than a repeatable process. The next step is to expand the backtest dataset to include at least two years of multi-year data to confirm the strategy's resilience across different market regimes.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80