LATINOS TRADING

BACKTEST REPORT

Backtest #48448 · LPG · EVO_GG1RSISNIP_v1069

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_v1069 strategy on LPG achieved a +42.10% ROI and 1.14 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate extreme overfitting rather than statistical robustness. Such a low trade count renders the 66.7% win rate and positive returns meaningless for live deployment, as they lack sufficient confidence intervals to predict future performance. We must treat these results as a hypothesis requiring stress testing across different market regimes before any capital allocation. The primary failure mode is insufficient sample size, which allows noise to masquerade as a profitable edge. The next step is to expand the backtest window and introduce walk-forward analysis to validate if this performance persists outside the

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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