LATINOS TRADING

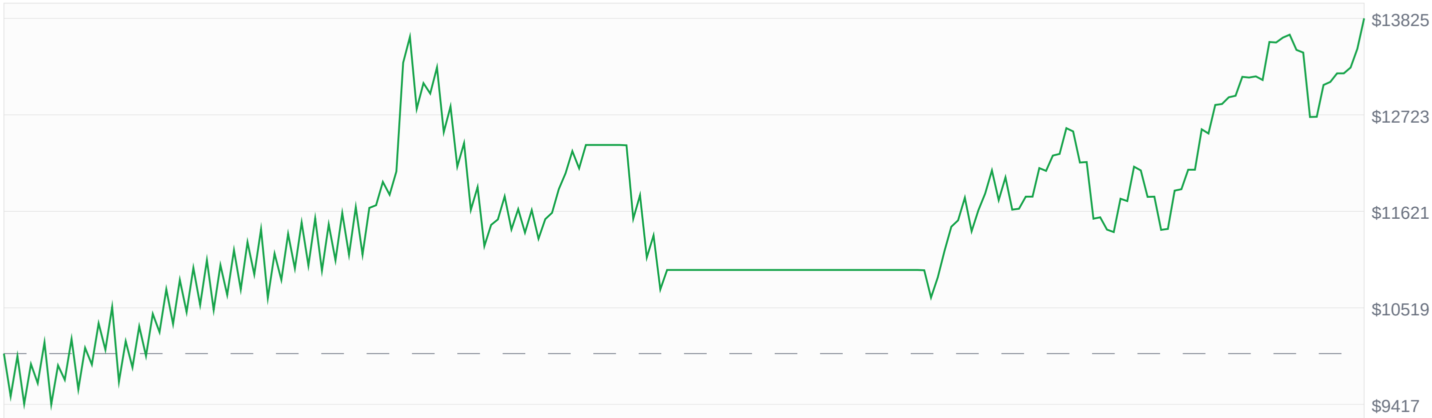
BACKTEST REPORT

Backtest #56730 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy delivered a +38.21% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. A maximum drawdown of 21.52% reveals significant volatility exposure that the sample size cannot adequately quantify, making the Sharpe ratio of 1.07 unreliable for risk modeling. While the profit factor suggests an edge, the lack of trade diversity prevents us from validating performance across different market regimes. The next step is to expand the historical lookback period and run a robustness test against varied volatility regimes to ensure the edge is not a result of overfitting to a narrow dataset.

ADDITIONAL METRICS

CAGR	**38.21%**
Sortino Ratio	**0.88**
Turnover	**7.05x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$13825.03**

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