LATINOS TRADING

BACKTEST REPORT

Backtest #49207 · LPG · EVO_GG1RSISNIP_v2

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_v2 strategy generated a +42.10% ROI with a Sharpe ratio of 1.14, yet its statistical validity is severely compromised by only three total trades. While the 66.7% win rate suggests a robust edge, the maximum drawdown of 21.82% indicates significant risk concentration that the small sample size fails to smooth out. Relying on such sparse data to extrapolate future performance is methodologically unsound and exposes the portfolio to unquantified regime risks. The next step is mandatory parameter optimization or a longer lookback period to validate the strategy's consistency across diverse market conditions.

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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