LATINOS TRADING

BACKTEST REPORT

Backtest #48444 · LPG · EVO_GG1RSISNIP_v1068

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 LPG backtest for EVO_GG1RSISNIP_v1068 generated +42.10% returns driven by a single trade, rendering the 66.7% win rate statistically meaningless given the sample size of only three transactions. While the Sharpe ratio of 1.14 suggests reasonable efficiency, the 21.82% maximum drawdown indicates significant volatility exposure that requires further stress testing before deployment. The strategy's performance is likely overfit to the specific historical window rather than reflecting robust market adaptability. The next step is to expand the historical dataset and re-run the simulation to confirm if these metrics hold under varied 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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