LATINOS TRADING

BACKTEST REPORT

Backtest #52561 · LPG · EVO_GG1RSISNIP_v1211

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1211 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and single-digit trade count (3) severely limit statistical significance. A low trade frequency at this sample size introduces high variance, making the 1.13 Sharpe ratio unreliable for live deployment without further validation. The strategy likely captures volatile mean reversion, but the risk of overfitting remains high given the narrow dataset. We must increase the backtest horizon or reduce filter strictness to generate more trades and ensure robustness.

ADDITIONAL METRICS

CAGR	**41.35%**
Sortino Ratio	**0.93**
Turnover	**7.31x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14139.63**

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