LATINOS TRADING

BACKTEST REPORT

Backtest #56308 · LPG · EVO_GG1RSISNIP_v244

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_v244 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the extreme 21.82% drawdown and only three executed trades severely limit statistical significance. While the Sharpe ratio of 1.13 suggests moderate risk-adjusted returns, such a small sample size renders the strategy unreliable for live deployment without further validation. The high variance indicates the system may be overfitting to noise rather than capturing a robust market regime. I recommend expanding the backtest to a longer historical window and increasing trade frequency to achieve a statistically meaningful sample size before execution.

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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