LATINOS TRADING

BACKTEST REPORT

Backtest #48679 · LPG · EVO_GG1RSISNIP_v1095

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_v1095 strategy generated a 42.10% ROI with a 66.7% win rate on LPG, yet the statistical significance is critically low due to only three total trades. A sharp 21.82% drawdown combined with a 1.14 Sharpe ratio indicates high volatility risk relative to the sample size, making these performance metrics unreliable for live deployment. The strategy likely captured a short-term trend spike rather than demonstrating robust alpha across market regimes. We must expand the backtest window to include multiple market cycles before validating the logic. Next, run a walk-forward analysis on a 24-month dataset to verify if the edge persists beyond this narrow sample.

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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