LATINOS TRADING

BACKTEST REPORT

Backtest #52218 · LPG · EVO_GG1RSISNIP_v988

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_v988 backtest on LPG shows a +41.35% ROI and a respectable 1.13 Sharpe, but the 21.82% max drawdown is alarming given the low sample. With only three trades executed, the 66.7% win rate lacks statistical significance and is likely overfitting to specific noise rather than capturing a robust edge. The strategy's high reward-to-risk ratio appears fragile, as a single losing trade could have triggered a significant equity drop in a live environment. Before deploying live capital, the team must expand the test dataset to ensure the strategy performs consistently across different market regimes. The next step is to run a walk-forward analysis to validate if the parameters hold up against unseen data.

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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