LATINOS TRADING

BACKTEST REPORT

Backtest #48078 · LPG · EVO_GG1RSISNIP_v970

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_v970 backtest on LPG shows a +42.10% return with a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three trades reveal extreme volatility and insufficient sample size for statistical significance. While the win rate of 66.7% suggests a robust signal logic, the narrow trade count makes the equity curve highly sensitive to parameter noise rather than genuine alpha. The strategy likely captured a specific short-term inefficiency but fails to demonstrate consistency under broader market conditions. We must expand the parameter space across multiple assets to validate if this edge persists beyond this singular outcome. Further robustness testing is required before deploying capital at any meaningful scale.

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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