LATINOS TRADING

BACKTEST REPORT

Backtest #49160 · LPG · EVO_GG1RSISNIP_v1211

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 LPG backtest for EVO_GG1RSISNIP_v1211 generated a +42.10% return with a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown reveals high volatility risk that contradicts the apparent profitability, suggesting the strategy lacks robustness against regime shifts. Extrapolating these results to live markets is dangerous due to severe overfitting risks inherent in such minimal data. The critical next step is expanding the test window to at least 100 trades to validate whether the edge persists under broader market conditions.

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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