LATINOS TRADING

BACKTEST REPORT

Backtest #52503 · LPG · EVO_GG1RSISNIP_v1164

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 LPG backtest for EVO_GG1RSISNIP_v1164 delivered a +41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only 3 total trades. A Sharpe ratio of 1.13 suggests decent efficiency, but the 21.82% maximum drawdown exposes substantial volatility risk not captured by the small sample size. The strategy likely captured a short-term anomaly rather than a robust trend, as the lack of trade frequency prevents meaningful confidence intervals. We must increase the lookback period and simulate across different market regimes to validate whether the alpha persists beyond this specific event.

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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