LATINOS TRADING

BACKTEST REPORT

Backtest #53043 · LPG · EVO_GG1RSISNIP_v1465

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_v1465 strategy generated a robust 41.35% return with a 1.13 Sharpe ratio, yet the statistical significance is negligible due to only three executed trades. The 21.82% maximum drawdown indicates high volatility exposure that warrants caution, as the sample size fails to confirm the sustainability of the 66.7% win rate. While the initial capital grew to $14,139.63, the lack of trade diversity suggests the model is overly sensitive to specific market conditions rather than capturing a broad trend. We must expand the backtest horizon to validate performance across different market regimes before deploying this logic live. The next step is to re-run the simulation with a longer historical dataset to ensure the results are not an anomaly.

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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