LATINOS TRADING

BACKTEST REPORT

Backtest #46834 · LPG · EVO_GG1RSISNIP_v228

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_v228 strategy delivered a robust +42.10% return with a 1.14 Sharpe ratio, yet its statistical significance is critically compromised by only three executed trades. A 21.82% maximum drawdown suggests volatility exposure that the current sample size fails to adequately model, making the 66.7% win rate statistically fragile. We cannot validate the robustness of these parameters without expanding the dataset to observe behavior across varied market regimes. The immediate priority is to run an out-of-sample backtest on a longer historical window to stress-test entry logic. Until that data confirms consistency, capital allocation must remain conservative pending further validation.

ADDITIONAL METRICS

CAGR	**42.10%**
Sortino Ratio	**0.95**
Turnover	**7.45x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14214.40**