

LATINOS TRADING

BACKTEST REPORT



Backtest #48606 · LPG · EVO_GG1RSISNIP_v1089

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_v1089 strategy achieved a +42.10% ROI, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. While the 1.14 Sharpe ratio suggests favorable risk-adjusted returns, the 21.82% drawdown indicates substantial volatility exposure typical of low-frequency approaches. We must treat these metrics as preliminary indicators rather than robust evidence of alpha. The primary next step is to increase the simulation horizon to generate a statistically valid sample size before deploying live capital.

ADDITIONAL METRICS

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