

LATINOS TRADING

BACKTEST REPORT



Backtest #49381 · LPG · EVO_GG1RSISNIP_v389

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_v389 strategy generated a 42.10% return on LPG with a 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, a 21.82% maximum drawdown exposes significant volatility risk inherent in such a thin sample size. Statistical confidence remains low given the insufficient trade history to validate the robustness of the alpha. We must expand the backtest horizon or adjust parameters to generate a larger dataset before deploying capital.

ADDITIONAL METRICS

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