LATINOS TRADING

BACKTEST REPORT

Backtest #49988 · LPG · EVO_GG1RSISNIP_v1309

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_v1309 backtest on LPG delivered a +42.10% return driven by three successful trades, yet the 66.7% win rate and 1.14 Sharpe ratio offer low statistical confidence given such a tiny sample size. A maximum drawdown of 21.82% reveals significant volatility risk, suggesting the strategy may be overly sensitive to short-term liquidity spikes rather than capturing a robust trend. While the strategy generated positive alpha in this simulation, the lack of trade diversity prevents us from validating its edge across different market regimes. The next concrete step is to retest the strategy on a 200-candle dataset to confirm whether the performance is a fluke or a replicable signal.

ADDITIONAL METRICS

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

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