LATINOS TRADING

BACKTEST REPORT

Backtest #51308 · LPG · EVO_GG1RSISNIP_v1610

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1610 shows a 36.29% ROI, but a max drawdown of 21.82% and only three trades severely limit statistical confidence. The strategy's high win rate of 66.7% and Sharpe ratio of 1.04 appear robust yet are likely artifacts of extreme underfitting and survivorship bias. A sample size of three executions cannot reliably predict live performance or capture true volatility regimes. The next step is to expand the backtest window and increase trade frequency to validate risk parameters against a larger dataset before deployment.

ADDITIONAL METRICS

CAGR	**36.29%**
Sortino Ratio	**0.86**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$13632.73**

Generated 2026-09-02T00:36:09Z · latinostrading.com