LATINOS TRADING

BACKTEST REPORT

Backtest #51734 · LPG · EVO_GG1RSISNIP_v195

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 EVO_GG1RSISNIP_v195 strategy delivered a +36.29% return on LPG, but the statistical significance is critically low due to only three executed trades. While the 66.7% win rate and 1.04 Sharpe ratio suggest a functional edge, the maximum drawdown of 21.82% reveals high volatility that could erode gains in a live environment. Relying on such a sparse sample size creates a false sense of security and masks potential regime failures. We must expand the backtest horizon or increase trade frequency to validate the strategy before deployment. The next logical step is to re-run the simulation on a higher timeframe or with adjusted parameters to generate sufficient data points for robust risk assessment.

ADDITIONAL METRICS

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

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