

LATINOS TRADING

BACKTEST REPORT



Backtest #57144 · LPG · EVO_GG1RSISNIP_v411

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v411 shows a 46.76% ROI but is statistically unreliable due to only three trades executed. A 20.33% maximum drawdown suggests significant volatility exposure that the current logic fails to mitigate effectively. With such a low trade count, the 66.7% win rate and 1.23 Sharpe ratio lack the sample size required for institutional confidence. We must expand the strategy's lookahead window or broaden entry conditions to generate a more robust dataset before live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80