

LATINOS TRADING

BACKTEST REPORT



Backtest #49975 · LPG · EVO_GG1RSISNIP_v1310

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_v1310 strategy generated a +42.10% return on LPG, yet the statistical validity is critically weak due to only three executed trades. While the 66.7% win rate and 1.14 Sharpe ratio suggest robustness, the minimal sample size precludes any reliable assessment of drawdown risk or regime adaptability. The strategy likely captured a narrow, favorable price sequence rather than demonstrating consistent edge across market conditions. We must expand the backtest window or reduce trade frequency to gather sufficient data points before deployment.

ADDITIONAL METRICS

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