LATINOS TRADING

BACKTEST REPORT

Backtest #51285 · LPG · EVO_GG1RSISNIP_v42

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_v42 strategy on LPG generated a 36.3% return with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A maximum drawdown of 21.8% indicates high volatility exposure, while the Sharpe ratio of 1.04 suggests mediocre risk-adjusted efficiency relative to the drawdown risk. This sample size fails to confirm robustness, as results could easily be attributed to outlier luck rather than a reliable edge. We must expand the out-of-sample dataset by running a longer historical simulation before deploying live capital. The strategy requires further stress testing to validate performance consistency across different market regimes.

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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