

LATINOS TRADING

BACKTEST REPORT



Backtest #53030 · LPG · EVO_GG1RSISNIP_v1460

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1460 strategy generated a 41.35% return on LPG with a Sharpe ratio of 1.13, yet the 21.82% drawdown and mere three trades severely limit statistical confidence. The high win rate of 66.7% likely stems from overfitting on a tiny sample rather than robust edge, exposing significant execution risk. We must increase the trade frequency or test on a longer historical window before deeming this approach viable for live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.