LATINOS TRADING

BACKTEST REPORT

Backtest #56325 · LPG · EVO_GG1RSISNIP_v2

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_v2 strategy generated a +41.35% return on LPG, but the 66.7% win rate derived from only three trades lacks statistical significance for institutional deployment. A maximum drawdown of 21.82% combined with a Sharpe ratio of 1.13 suggests moderate risk-adjusted performance that could deteriorate under higher volatility regimes. We must treat these metrics as preliminary indicators rather than robust evidence of alpha generation given the extreme sample size limitation. The next step is to execute a forward simulation with slippage modeling to validate execution viability before live allocation. This approach ensures we separate signal quality from data noise in the current backtest results.

ADDITIONAL METRICS

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