

LATINOS TRADING

BACKTEST REPORT



Backtest #27196 · LPG · EVO_GG1RSISNIP_v38

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured a +24.95% gain with a 66.7% win rate, but the 28.96% max drawdown is excessive for a Sharpe of 0.94. With only three total trades, statistical confidence is negligible, making the results likely driven by path dependency rather than edge. The sample size is insufficient to validate the strategy's robustness or risk-adjusted performance. Next, run a walk-forward analysis with at least 50 trades to confirm the signal's predictive power across different market regimes.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91