

LATINOS TRADING

BACKTEST REPORT



Backtest #50203 · LPG · EVO_GG1RSISNIP_v1434

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_v1434 strategy generated a 42.10% return on LPG, yet the 21.82% drawdown and single-digit trade count reveal a severe sample size risk. With only three trades, the 66.7% win rate and 1.14 Sharpe ratio lack statistical significance and could easily be noise. The high return per trade suggests aggressive position sizing rather than robust edge. We must expand the test set with more data points before deploying live capital. Conduct a walk-forward analysis to validate performance across different market regimes.

ADDITIONAL METRICS

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