LATINOS TRADING

BACKTEST REPORT

Backtest #52675 · LPG · EVO_GG1RSISNIP_v1295

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_v1295 backtest on LPG shows a 41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% drawdown and mere three trades reveal severe statistical fragility. Such a small sample size renders the 66.7% win rate unreliable, as a single missed trade could drastically alter the equity curve. The strategy successfully captured a trend but lacks robustness against choppy market conditions or sudden reversals. We must expand the sample by testing this logic on a longer historical dataset or different asset classes before deployment. Re-running the simulation with increased trade frequency filters or a wider lookback period is the immediate next step to validate stability.

ADDITIONAL METRICS

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

Generated 2026-09-03T01:18:38Z · latinostrading.com