LATINOS TRADING

BACKTEST REPORT

Backtest #34922 · LPG · EVO_GG1RSISNIP_v1178

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1178 strategy on LPG generated a strong +39.93% ROI with a respectable 1.10 Sharpe ratio, yet the statistical significance is negligible given only three total trades executed. While the 66.7% win rate suggests robust logic, the 21.86% maximum drawdown indicates high volatility exposure that is impossible to validate without a larger sample size. We must treat these metrics as preliminary findings rather than conclusive evidence of edge. The immediate priority is expanding the backtest window to capture enough data points for a reliable confidence interval. Until then, no production deployment should occur.

ADDITIONAL METRICS

CAGR	**39.93%**
Sortino Ratio	**0.88**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13997.51**

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.