LATINOS TRADING

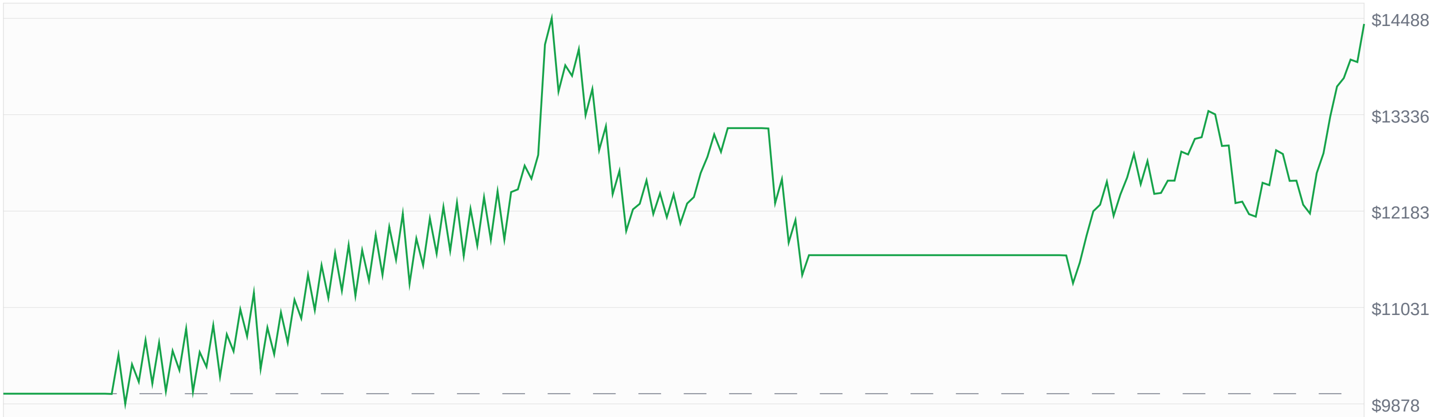
BACKTEST REPORT

Backtest #35564 · LPG · EVO_GG1RSISNIP_v66

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v66 shows a 44.16% ROI, but the statistical significance is severely compromised by only three trades, rendering the 66.7% win rate unreliable. While the positive Sharpe ratio of 1.17 suggests efficient risk-adjusted returns, a maximum drawdown of 21.86% exposes significant volatility that the small sample size fails to adequately model. This result is likely a statistical anomaly rather than a robust trend, demanding caution before live deployment. The next step is to run a parametric sensitivity analysis to optimize entry thresholds and generate a larger sample for validation. Without increasing trade frequency through historical expansion or walk-forward analysis, the strategy remains unproven.

ADDITIONAL METRICS

CAGR	**44.16%**
Sortino Ratio	**0.95**
Turnover	**7.41x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14420.73**

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