LATINOS TRADING

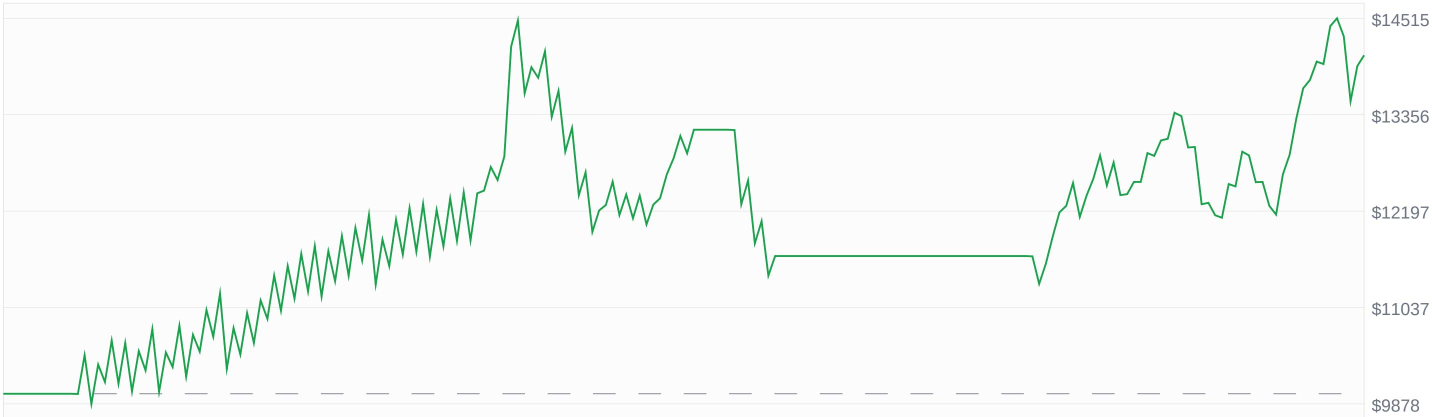
BACKTEST REPORT

Backtest #37739 · LPG · EVO_GG1RSISNIP_v366

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v366 strategy on LPG shows strong nominal returns of 40.67% but suffers from critical statistical insignificance due to only three executed trades. A Sharpe ratio of 1.10 masks the extreme tail risk, as the 21.82% maximum drawdown indicates poor risk-adjusted performance relative to the low trade frequency. Without additional data points, this result cannot be generalized or trusted as a robust edge in live markets. We must increase the backtest lookback period or adjust parameters to generate a statistically significant sample size before deployment.

ADDITIONAL METRICS

CAGR	**40.67%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14070.87**