LATINOS TRADING

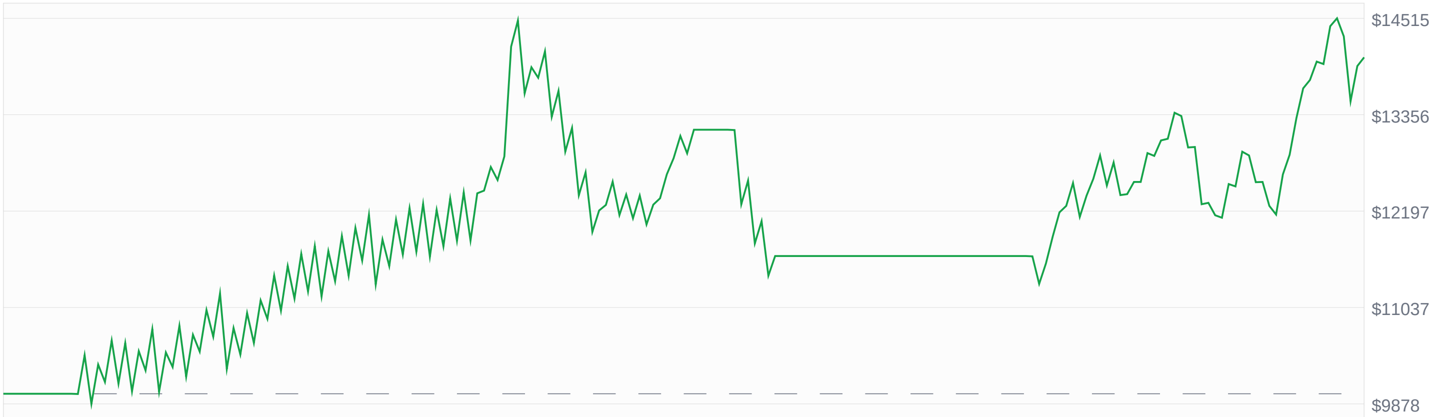
BACKTEST REPORT

Backtest #38986 · LPG · EVO_GG1RSISNIP_v951

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v951 shows a +40.41% ROI, yet the sample of only three trades renders the 66.7% win rate statistically insignificant. A Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns, but the 21.82% drawdown reveals substantial volatility that the small sample fails to mitigate. Without a larger dataset, we cannot distinguish genuine alpha from random noise or lucky timing. The strategy requires a full optimization over at least 100 trades to confirm robustness. Run a new simulation with expanded lookback periods to validate these metrics before live deployment.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**