LATINOS TRADING

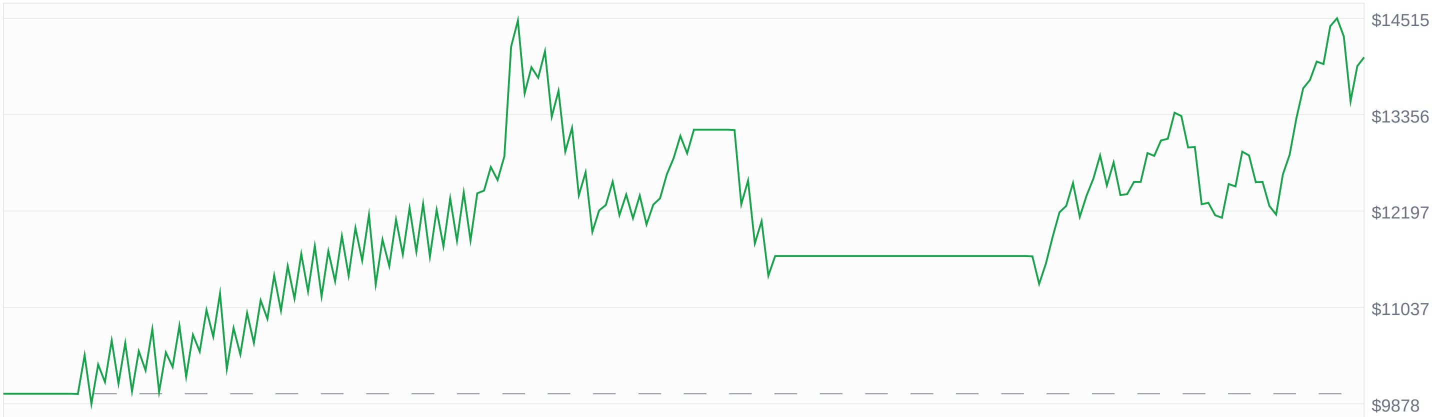
BACKTEST REPORT

Backtest #39245 · LPG · EVO_GG1RSISNIP_v1101

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 EVO_GG1RSISNIP_v1101 strategy generated a 40.41% return on LPG, yet the 21.82% maximum drawdown exposes significant volatility risk for institutional deployment. A win rate of 66.7% across only three trades yields negligible statistical confidence, rendering the Sharpe ratio of 1.10 unreliable for performance attribution. The results suggest the logic captures short-term momentum but fails to account for regime shifts during this limited sample. Before live execution, we must expand the backtest window to validate consistency and reduce overfitting risks.

ADDITIONAL METRICS

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