LATINOS TRADING

BACKTEST REPORT

Backtest #56000 · LPG · EVO_GG1RSISNIP_v20

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v20 delivered a 41.35% return, driven by a 66.7% win rate and a 1.13 Sharpe ratio. However, the strategy executed only three trades, severely limiting statistical significance and rendering the performance metrics unreliable. A maximum drawdown of 21.82% suggests high volatility exposure that was not adequately captured by such a small sample size. We must expand the lookback period or increase trade frequency to validate whether these returns are robust or merely outlier-driven. The next step is to run a new simulation with extended historical data and adjusted volatility filters to improve trade count before deployment.

ADDITIONAL METRICS

CAGR	**41.35%**
Sortino Ratio	**0.93**
Turnover	**7.31x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14139.63**