

LATINOS TRADING

BACKTEST REPORT

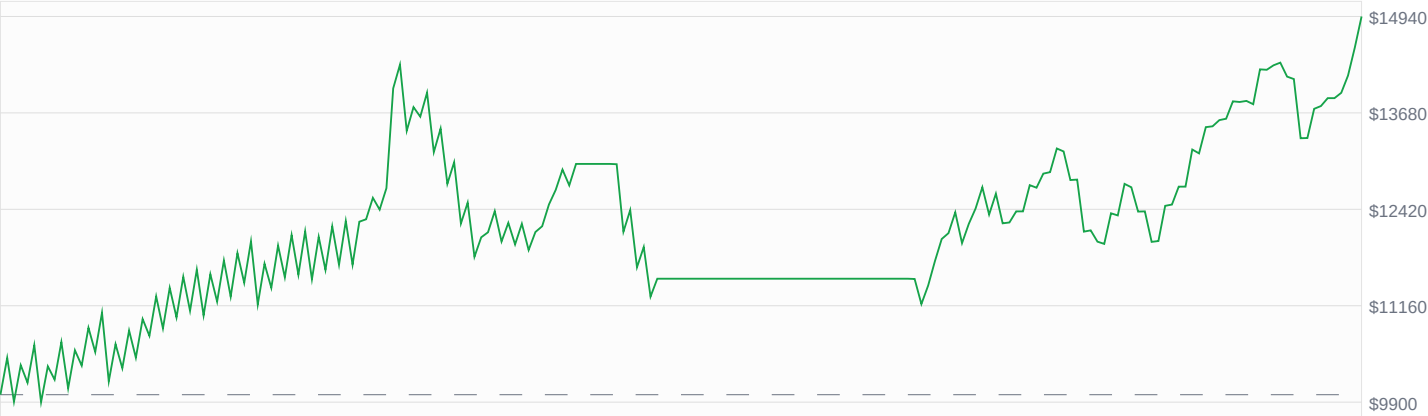


Backtest #57079 · LPG · EVO_GG1RSISNIP_v360

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v360 strategy on LPG generated a 49.35% return, yet the 20.94% drawdown and only three trades reveal a high-risk profile lacking statistical significance. A Sharpe of 1.28 suggests robust risk-adjusted returns, but the minimal trade count prevents reliable generalization of the 66.7% win rate. The strategy likely failed to capture sufficient market depth, resulting in an equity curve too thin to confirm alpha. Before live deployment, we must expand the parameter space or increase the backtest horizon to validate performance across varied market regimes.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90