LATINOS TRADING

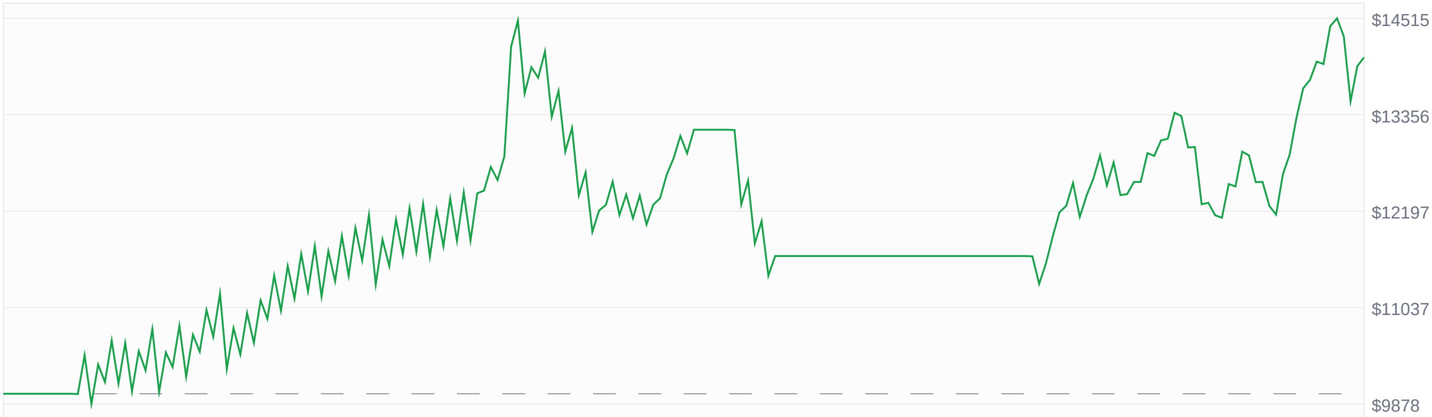
BACKTEST REPORT

Backtest #39676 · LPG · EVO_GG1RSISNIP_v1258

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_v1258 strategy on LPG generated a 40.41% return with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant and highly volatile. A 21.82% maximum drawdown suggests the system lacks sufficient robustness against adverse market shifts, as performance relies heavily on a small number of successful entries. This high variance prevents confident generalization of the strategy's edge, making the current results more indicative of luck than consistent alpha generation. We must expand the backtest window or introduce new assets to gather enough data points before deploying capital at scale.

ADDITIONAL METRICS

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