LATINOS TRADING

BACKTEST REPORT

Backtest #46642 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy on LPG generated a strong +42.10% return with a 1.14 Sharpe ratio, but the sample size of only three trades creates severe statistical noise. A 21.82% maximum drawdown suggests high volatility exposure that is not yet validated by sufficient data points. While the 66.7% win rate is promising, it lacks robustness without a larger trade history to confirm consistency. I will run a parameter optimization on the entry filters to increase trade frequency and reduce reliance on outlier moves. This approach aims to build a statistically significant equity curve before live deployment.

ADDITIONAL METRICS

CAGR	**42.10%**
Sortino Ratio	**0.95**
Turnover	**7.45x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14214.40**