LATINOS TRADING

BACKTEST REPORT

Backtest #46838 · LPG · EVO_GG1RSISNIP_v218

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_v218 strategy generated a +42.10% return on LPG, driven by a 66.7% win rate, yet the sample size of three trades renders the Sharpe ratio of 1.14 statistically insignificant for institutional deployment. While the gross return appears attractive, the 21.82% maximum drawdown indicates substantial volatility risk that requires robustness validation. The current performance metrics rely too heavily on a few outliers rather than a consistent edge, making the strategy unreliable for capital allocation. We must expand the backtest horizon to at least one hundred trades to ensure the observed alpha is not a result of overfitting or random noise.

ADDITIONAL METRICS

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

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