LATINOS TRADING

BACKTEST REPORT

Backtest #47260 · LPG · EVO_GG1RSISNIP_v923

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 LPG backtest shows a +42.10% return but relies on only three trades, making the 1.14 Sharpe ratio statistically insignificant for institutional deployment. While the 66.7% win rate suggests directional consistency, the 21.82% drawdown reveals substantial volatility risk that requires larger sample validation. We must execute a forward test with adjusted position sizing to confirm the strategy's robustness beyond this narrow data window. Expanding the historical lookback period or tightening entry filters could reduce the erratic drawdown profile. Until statistical significance is proven, this approach remains a hypothesis rather than a production signal.

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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