

LATINOS TRADING

BACKTEST REPORT

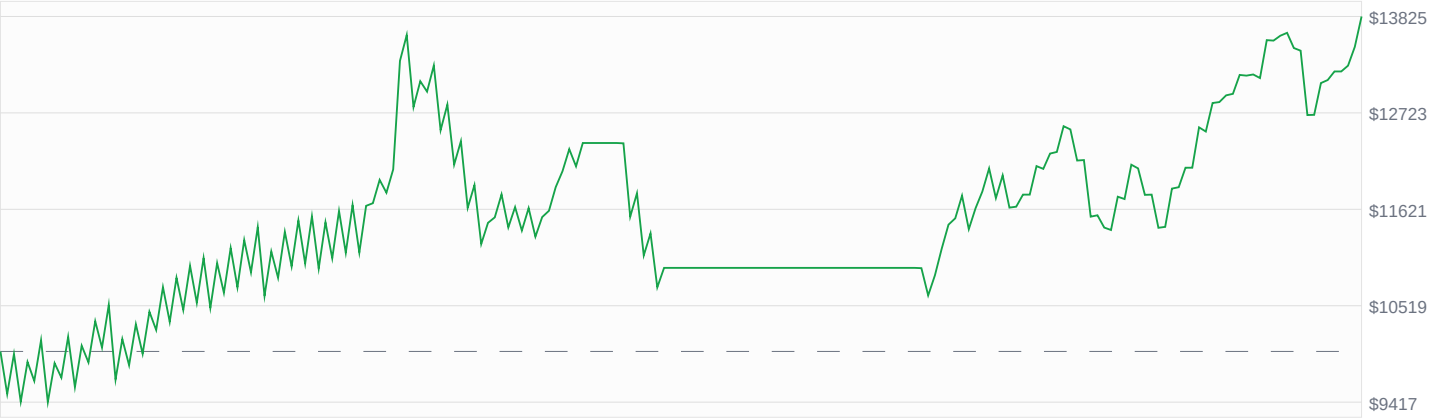


Backtest #56861 · LPG · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 backtest on LPG shows a 38.21% ROI and 66.7% win rate, but a max drawdown of 21.52% is alarming given the low trade count of only three. High returns on such a small sample size indicate statistical noise rather than a robust alpha signal, making the 1.07 Sharpe ratio unreliable for live deployment. The strategy likely captured one or two large moves but lacks consistency across different market regimes. Before running this in production, you must expand the lookback period and test on at least two other correlated assets to validate edge.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03