LATINOS TRADING

BACKTEST REPORT

Backtest #52110 · LPG · EVO_GG1RSISNIP_v197

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v197 backtest on LPG shows a +41.35% ROI, but the 66.7% win rate across only three trades lacks statistical significance for institutional deployment. While the 1.13 Sharpe ratio indicates decent risk-adjusted returns, the 21.82% maximum drawdown suggests high volatility exposure that could be undercapitalized. The small sample size prevents reliable inference of future performance, making the results more of a theoretical validation than a production signal. We must run a walk-forward analysis with expanded parameter sets to confirm the strategy's robustness before considering live allocation.

ADDITIONAL METRICS

CAGR	**41.35%**
Sortino Ratio	**0.93**
Turnover	**7.31x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14139.63**