LATINOS TRADING

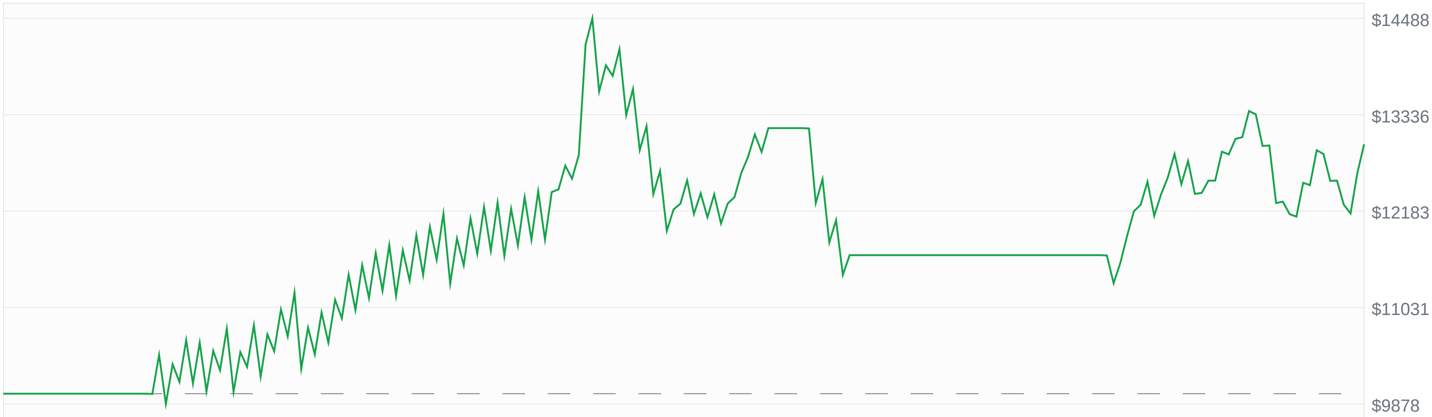
BACKTEST REPORT

Backtest #29213 · LPG · EVO_GG1RSISNIP_v90

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v90 strategy on LPG delivers strong returns with a 29.78% ROI and 66.7% win rate, yet the Sharpe ratio of 0.91 indicates suboptimal risk-adjusted performance. The critical flaw is statistical insignificance, as only three trades occurred, making the 21.86% max drawdown a fragile metric that lacks robustness. This tiny sample size prevents confident extrapolation of edge, rendering the high win rate potentially coincidental rather than structural. To validate the strategy, we must expand the backtest window and increase trade frequency to achieve statistical significance. Only after observing a larger dataset can we trust the risk parameters for live deployment.

ADDITIONAL METRICS

CAGR	**29.78%**
Sortino Ratio	**0.73**
Turnover	**7.26x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12981.76**

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