LATINOS TRADING

BACKTEST REPORT

Backtest #51282 · LPG · EVO_GG1RSISNIP_v291

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v291 backtest on LPG shows a +36.29% ROI driven by only three trades, which severely limits statistical significance and renders the Sharpe ratio of 1.04 unreliable. While the strategy avoided a catastrophic loss, the 21.82% maximum drawdown suggests high volatility exposure that could easily widen in live markets. With such a narrow sample, the observed win rate of 66.7% is likely noise rather than a robust edge. We must expand the sample size before deploying real capital to confirm whether this alpha is repeatable. The immediate next step is running a walk-forward analysis to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	**36.29%**
Sortino Ratio	**0.86**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$13632.73**