LATINOS TRADING

BACKTEST REPORT

Backtest #49918 · LPG · EVO_GG1RSISNIP_v1302

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 EVO_GG1RSISNIP_v1302 strategy on LPG shows promising initial alpha with a 42.10% ROI, yet the statistical significance is critically weak due to only three executed trades. A win rate of 66.7% suggests effective entry logic, but the 21.82% maximum drawdown reveals substantial volatility risk that is impossible to assess reliably with such a shallow sample size. The 1.14 Sharpe ratio indicates acceptable risk-adjusted returns for a short-term simulation, though it lacks robustness for live deployment. We must expand the backtest parameters to include a broader historical window to validate consistency before considering live capital allocation.

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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