

LATINOS TRADING

BACKTEST REPORT



Backtest #49813 · LPG · EVO_GG1RSISNIP_v1239

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_v1239 strategy generated a +42.10% ROI on LPG, yet the high 21.82% drawdown and only three trades severely limit statistical confidence. While the 1.14 Sharpe ratio suggests decent risk-adjusted returns, the small sample size makes this performance an outlier rather than a proven edge. The 66.7% win rate is promising but untrustworthy without a larger dataset to rule out luck. We must run a forward simulation or expand the backtest parameters to validate these results before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40