LATINOS TRADING

BACKTEST REPORT

Backtest #52374 · LPG · EVO_GG1RSISNIP_v1089

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_v1089 strategy generated a 41.35% ROI on LPG, yet the 3-trade sample size renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown indicates high volatility exposure that the low trade count fails to smooth, raising concerns about the strategy's robustness across different market regimes. While the Sharpe ratio of 1.13 suggests reasonable risk-adjusted returns, the lack of sufficient data points prevents a reliable assessment of its edge. We must execute a longer backtest to validate performance consistency before considering live deployment.

ADDITIONAL METRICS

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