

LATINOS TRADING

BACKTEST REPORT



Backtest #57350 · LPG · EVO_GG1RSISNIP_v425

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v425 strategy on LPG delivered a +46.76% ROI with a 66.7% win rate, yet the statistical confidence is negligible given only three trades. A sharp 20.33% maximum drawdown suggests excessive volatility exposure rather than robust trend following. The low trade count prevents reliable Sharpe ratio interpretation, rendering the 1.23 figure potentially misleading. We must expand the sample size through longer backtest windows or varying entry filters before deploying live capital. Re-run the simulation with minimum 100 trades to validate risk-adjusted returns.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80