LATINOS TRADING

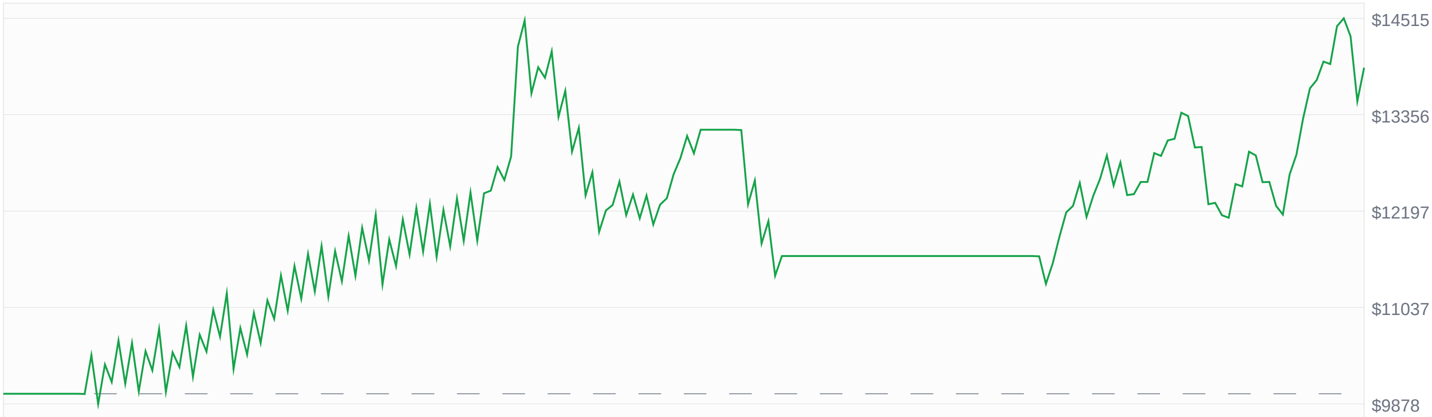
BACKTEST REPORT

Backtest #37020 · LPG · EVO_GG1RSISNIP_v2

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v2 strategy generated a +39.17% ROI on LPG with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A 21.82% maximum drawdown indicates substantial volatility risk that the small sample size fails to contextualize, making the reported Sharpe ratio of 1.08 unreliable for live deployment. The performance appears driven by a single large winner rather than consistent execution quality, which is a common artifact in backtests with insufficient trade history. We must prioritize increasing the historical lookback period or adjusting entry filters to generate a larger trade dataset before trusting these metrics.

ADDITIONAL METRICS

CAGR	**39.17%**
Sortino Ratio	**0.88**
Turnover	**7.36x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13921.33**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.