

LATINOS TRADING

BACKTEST REPORT



Backtest #46675 · LPG · EVO_GG1RSISNIP_v7

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_v7 strategy generated a +42.10% ROI on LPG, yet the 21.82% maximum drawdown and razor-thin 3-trade sample size severely undermine statistical confidence. A win rate of 66.7% suggests efficacy, but such a small dataset renders the Sharpe ratio of 1.14 statistically insignificant and prone to overfitting. The strategy likely captured a specific short-term trend rather than establishing a robust edge across varying market regimes. Before deployment, you must expand the backtest window to at least 200 trades to validate risk-adjusted returns and ensure the strategy is not merely lucky.

ADDITIONAL METRICS

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