# LATINOS TRADING

## BACKTEST REPORT

Backtest #50921 · LPG · EVO_GG1RSISNIP_v194

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +36.29% | 1.04 | 66.7% | -21.82% |

## EQUITY CURVE

202 sessions · starting at $9997.00


## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v194 strategy on LPG achieved a +36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.04 statistically insignificant. While the strategy captured a strong upward trend, the 21.82% maximum drawdown indicates excessive exposure without proper position sizing controls. Expanding the strategy to other volatile fuel assets like PROPANE or NATGAS could validate if this high volatility capture is a general characteristic or an anomaly. Increasing trade frequency through tighter entry filters or moving averages would help distinguish true alpha from noise. This initial performance requires further out-of-sample testing before any capital allocation.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **36.29%** |
| Sortino Ratio | **0.86** |
| Turnover | **7.16x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$13632.73** |

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