LATINOS TRADING

BACKTEST REPORT

Backtest #51810 · LPG · EVO_GG1RSISNIP_v247

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_v247 strategy on LPG generated a nominal 36.29% return, but this figure is statistically insignificant due to only three executed trades. A win rate of 66.7% looks promising on paper, yet the maximum drawdown of 21.82% indicates severe instability and high volatility risk for an institutional portfolio. The Sharpe ratio of 1.04 suggests marginal risk-adjusted performance, which is insufficient to justify deployment on live capital without further validation. We must increase the sample size through out-of-sample testing or extend the backtest window to validate the strategy's robustness. Next, re-run the simulation on a longer historical dataset to confirm whether these results are an anomaly or a reproducible edge.

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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