LATINOS TRADING

BACKTEST REPORT

Backtest #56076 · LPG · EVO_GG1RSISNIP_v230

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v230 strategy on LPG delivered a 41.35% return, yet the 21.82% drawdown and only three trades suggest results driven by a single outlier rather than consistent edge. A Sharpe ratio of 1.13 is insufficient for institutional standards given the extreme volatility, indicating poor risk-adjusted performance. We lack statistical confidence in this outcome because such a small sample size cannot validate strategy robustness against market regime shifts. The primary failure lies in the inability to generate consistent signals, leading to capital concentration on one position. We must expand the backtest horizon and increase the trade count before deploying any live capital.

ADDITIONAL METRICS

CAGR	**41.35%**
Sortino Ratio	**0.93**
Turnover	**7.31x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14139.63**