

LATINOS TRADING

BACKTEST REPORT

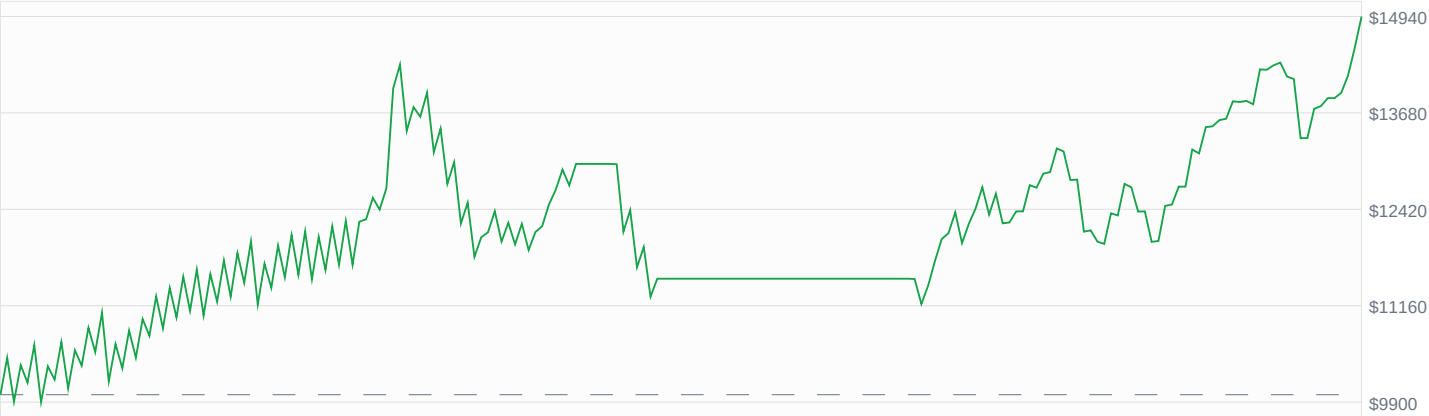


Backtest #57051 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v431 strategy on LPG delivered a +49.35% ROI with a 66.7% win rate, yet the 20.94% maximum drawdown and mere three trades reveal a statistically insignificant sample size that invalidates any robustness claims. While the strategy successfully capitalized on specific high-conviction setups, the low trade frequency prevents meaningful evaluation of its consistency under diverse market regimes. A Sharpe ratio of 1.28 suggests decent risk-adjusted returns in isolation, but the lack of data points renders the performance metric unreliable for institutional deployment. The critical next step is to run an expanded backtest on a larger dataset to verify if these results hold across different volatility cycles before considering

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90