LATINOS TRADING

BACKTEST REPORT

Backtest #50164 · LPG · EVO_GG1RSISNIP_v1406

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_v1406 strategy on LPG generated a +42.10% return with a 1.14 Sharpe ratio, yet the 66.7% win rate lacks statistical confidence due to only three trades executed. A 21.82% maximum drawdown suggests significant volatility exposure that was not adequately hedged during the limited observation window. While the directional bias appears profitable, the sample size is too small to validate the robustness of the signal logic against adverse market regimes. Next, broaden the backtest to at least 100 trades by extending the historical period or reducing position sizes to properly assess drawdown distribution and strategy stability.

ADDITIONAL METRICS

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