LATINOS TRADING

BACKTEST REPORT

Backtest #50928 · LPG · EVO_GG1RSISNIP_v205

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_v205 strategy on LPG generated a +36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown indicates high volatility sensitivity that could severely impact live deployment despite the positive terminal return. Without more trade data, we cannot reliably distinguish between skill and variance, so the current performance metrics lack institutional confidence. The logical next step is to backtest this strategy on a longer historical dataset or adjust parameters to force a higher trade frequency for robust validation.

ADDITIONAL METRICS

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