

LATINOS TRADING

BACKTEST REPORT



Backtest #51237 · LPG · EVO_GG1RSISNIP_v251

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_v251 strategy generated a 36.29% ROI on LPG, yet the statistical confidence is negligible due to only three executed trades. A win rate of 66.7% combined with a 21.82% maximum drawdown suggests the edge is fragile rather than robust. The low trade count prevents us from trusting the Sharpe ratio of 1.04 as a reliable measure of risk-adjusted performance. We must expand the backtest parameters or increase the simulation period to validate if this result is reproducible.

ADDITIONAL METRICS

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