LATINOS TRADING

BACKTEST REPORT

Backtest #51752 · LPG · EVO_GG1RSISNIP_v119

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_v119 strategy delivered a +36.29% ROI on LPG, but the 21.82% drawdown and only three trades reveal severe overfitting risk rather than robust alpha. A Sharpe ratio of 1.04 suggests marginal risk-adjusted returns, insufficient for institutional capital allocation given the narrow sample size. Statistical confidence is negligible, meaning the observed performance is likely noise rather than a repeatable edge. The primary failure is lack of liquidity during drawdowns, causing the strategy to stall instead of adapting. Next, run a walk-forward analysis with expanded lookback windows to validate if this signal logic holds across different market regimes.

ADDITIONAL METRICS

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