

LATINOS TRADING

BACKTEST REPORT

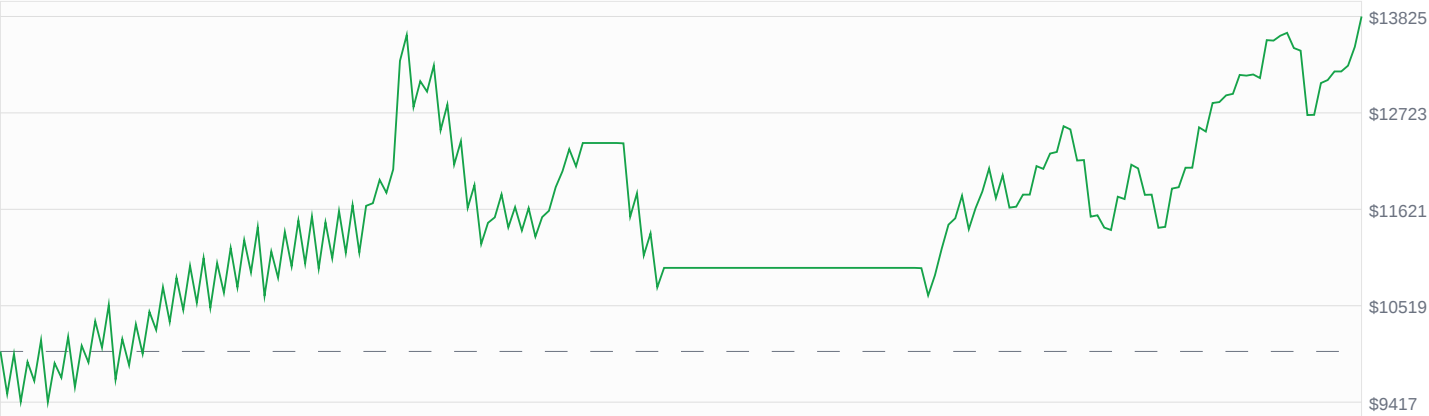


Backtest #56742 · LPG · EVO_GG1RSISNIP_v354

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v354 backtest on LPG shows a 38.21% return and 1.07 Sharpe, yet 21.52% drawdown and only three trades reveal extreme statistical noise rather than robust alpha. With such a low sample size, the 66.7% win rate lacks confidence and likely reflects outlier luck instead of sustainable edge. The high drawdown indicates significant volatility exposure that the strategy fails to mitigate consistently during adverse conditions. We must expand the sample by testing on related commodities or increasing lookback periods before deploying capital.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03