LATINOS TRADING

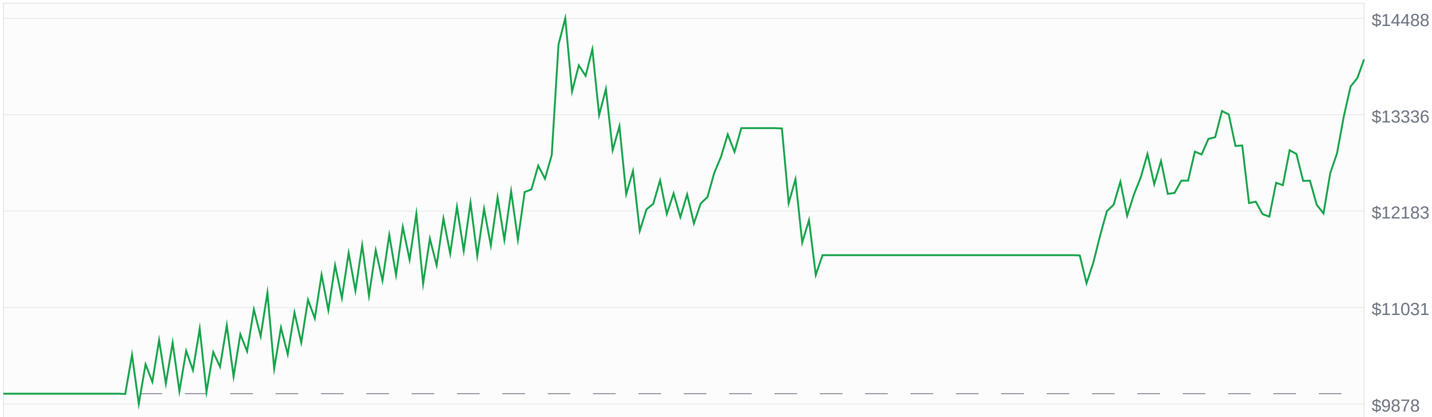
BACKTEST REPORT

Backtest #32969 · LPG · EVO_GG1RSISNIP_v33

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v33 strategy on LPG delivered a sharp 39.93% return, yet the sample size of only three trades renders this performance statistically insignificant and prone to overfitting. While the 1.10 Sharpe ratio and 66.7% win rate appear robust, the 21.86% drawdown exposes substantial downside risk that a limited trade history cannot reliably quantify or validate. We must treat this result as a hypothesis rather than a proven edge, acknowledging that the current dataset is too narrow to support institutional deployment. The immediate priority is to expand the backtest window to include multiple market regimes and stress-test the logic against different volatility environments. Only after validating consistency across a larger sample can

ADDITIONAL METRICS

CAGR	**39.93%**
Sortino Ratio	**0.88**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13997.51**