LATINOS TRADING

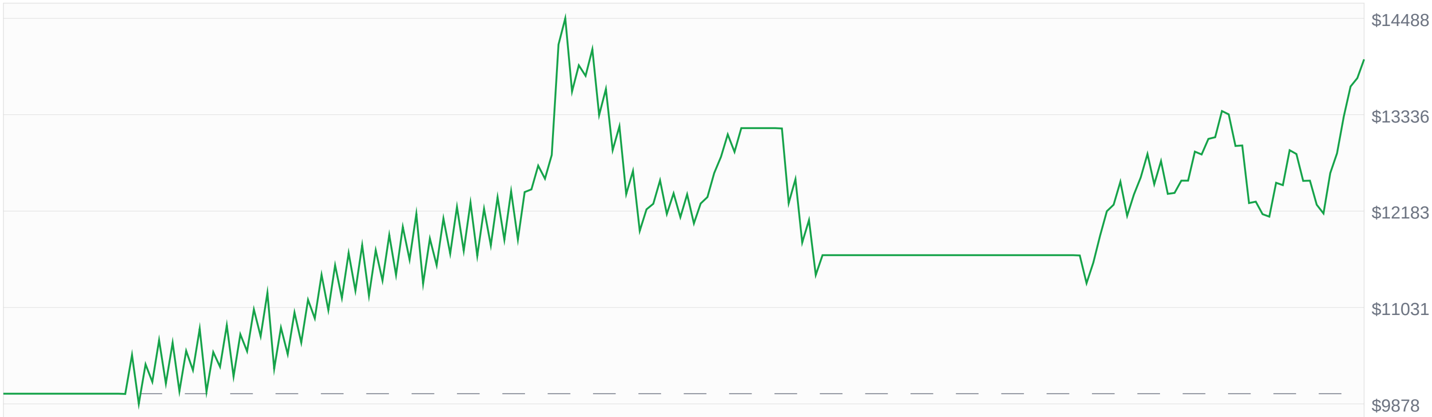
BACKTEST REPORT

Backtest #33801 · LPG · EVO_GG1RSISNIP_v911

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_v911 strategy on LPG delivered a +39.93% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A 21.86% maximum drawdown indicates high volatility exposure that the limited sample size masks, making the 1.10 Sharpe ratio unreliable for institutional deployment. Confidence in forward returns is low until the strategy is validated on a longer historical dataset with robust stress testing. We must immediately expand the backtest window and increase trade frequency to filter out overfitting noise before live deployment.

ADDITIONAL METRICS

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

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