LATINOS TRADING

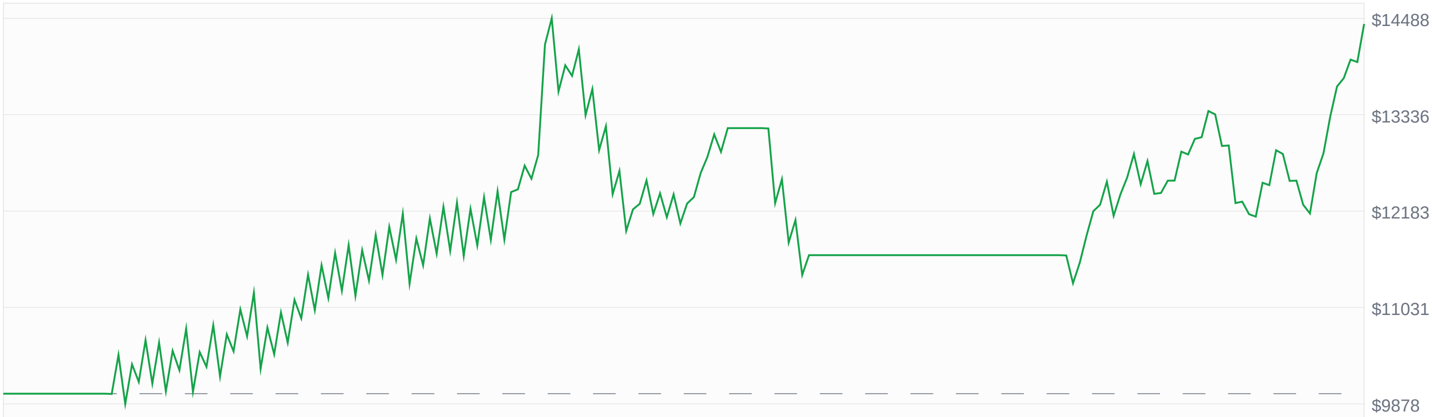
BACKTEST REPORT

Backtest #35981 · LPG · EVO_GG1RSISNIP_v260

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v260 strategy on LPG generated a 44.16% return with a 66.7% win rate, yet the sample size of only three trades creates a statistically insignificant sample that masks true performance variance. While the positive Sharpe ratio of 1.17 suggests efficient risk-adjusted returns, a 21.86% maximum drawdown indicates significant volatility exposure during the limited observation window. This high return-to-trade ratio often signals overfitting or luck rather than a robust edge, making the results unreliable for live deployment. We must immediately expand the backtest horizon to capture more cycles and validate consistency across different market regimes.

ADDITIONAL METRICS

CAGR	**44.16%**
Sortino Ratio	**0.95**
Turnover	**7.41x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14420.73**