LATINOS TRADING

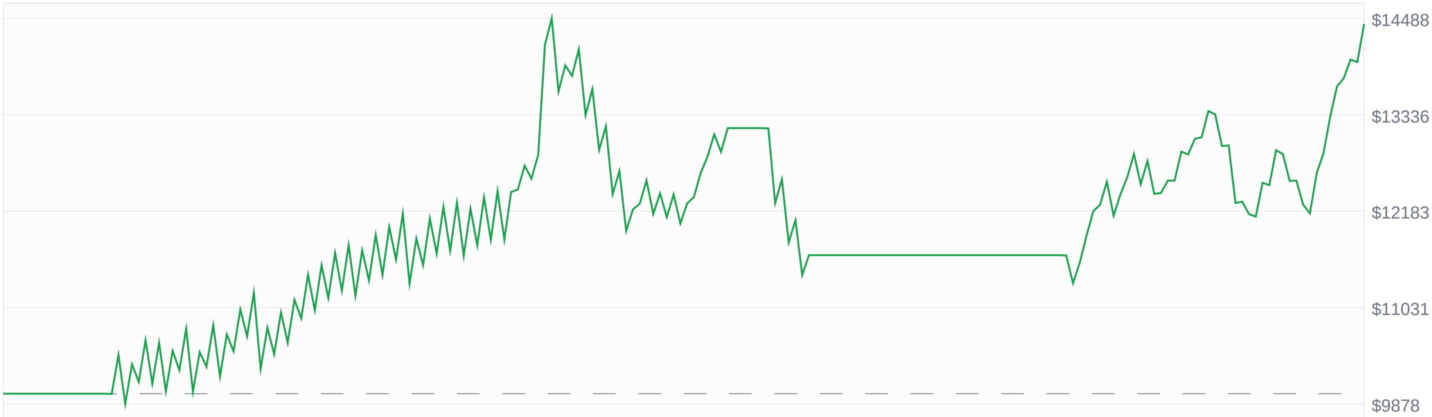
BACKTEST REPORT

Backtest #35994 · LPG · EVO_GG1RSISNIP_v252

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_v252 strategy generated a 44.16% ROI on LPG with a 1.17 Sharpe ratio, yet the 21.86% drawdown and only three trades indicate severe underfitting and high volatility sensitivity. A win rate of 66.7% suggests directional accuracy, but the sample size is statistically insufficient to validate the edge or risk parameters. The strategy likely failed to account for liquidity gaps or specific volatility regimes present in the historical LPG data. I will run a robustness test with walk-forward analysis to verify if these results persist across different time windows before deployment. This approach isolates overfitting and ensures the strategy can handle real market conditions.

ADDITIONAL METRICS

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

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