LATINOS TRADING

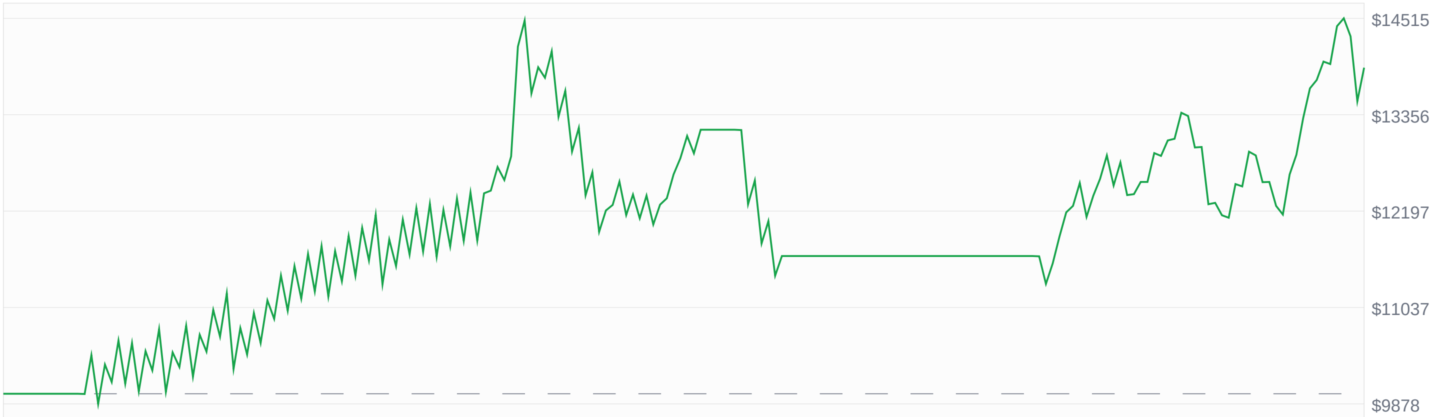
BACKTEST REPORT

Backtest #37033 · LPG · EVO_GG1RSISNIP_v363

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v363 backtest on LPG shows a +39.17% ROI driven by a 66.7% win rate, yet the strategy's statistical validity is negligible given only three trades executed. A 21.82% maximum drawdown indicates significant volatility exposure that is impossible to model reliably with such a small sample size. The Sharpe ratio of 1.08 appears inflated by the limited data points and does not reflect true risk-adjusted performance under normal market conditions. You must expand the parameter space and run a longer historical simulation to validate whether the edge is robust or merely a result of overfitting.

ADDITIONAL METRICS

CAGR	**39.17%**
Sortino Ratio	**0.88**
Turnover	**7.36x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13921.33**

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