LATINOS TRADING

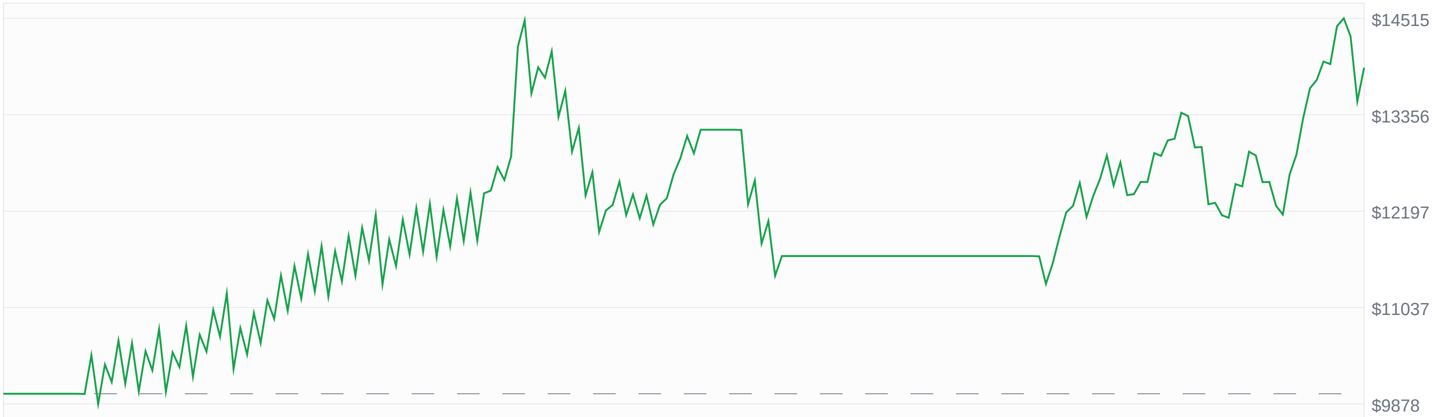
BACKTEST REPORT

Backtest #37057 · LPG · EVO_GG1RSISNIP_v416

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_v416 strategy generated a +39.17% ROI on LPG, but the 21.82% drawdown and only three trades reveal severe overfitting risk. A Sharpe ratio of 1.08 indicates modest risk-adjusted returns relative to the capital volatility observed. The low trade count prevents statistical significance, meaning the positive performance could easily be noise rather than edge. Next, expand the sample size by re-running the test on a higher-frequency interval to validate the signal logic across more market conditions.

ADDITIONAL METRICS

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