LATINOS TRADING

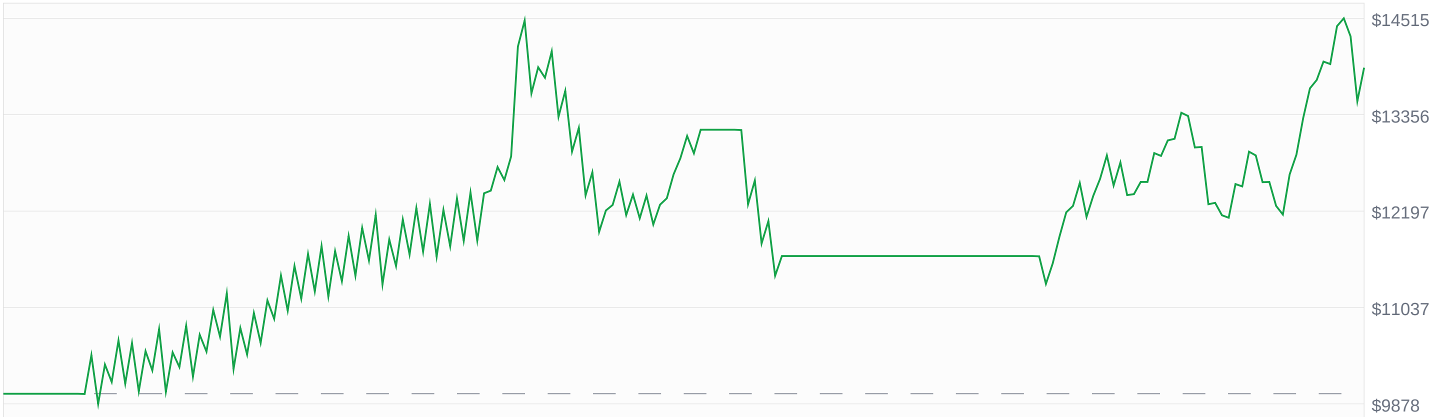
BACKTEST REPORT

Backtest #37146 · LPG · EVO_GG1RSISNIP_v185

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 backtest for the LPG asset using the EVO_GG1RSISNIP_v185 strategy shows a 39.17% ROI with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that renders the 1.08 Sharpe ratio unreliable. A 21.82% maximum drawdown indicates significant volatility exposure, which is a critical risk given the low trade frequency. The high return-to-trade-count ratio suggests the strategy may be overfitting to a specific market regime rather than capturing sustainable alpha. We must expand the sample size through a longer historical backtest or live paper trading before considering live deployment.

ADDITIONAL METRICS

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