LATINOS TRADING

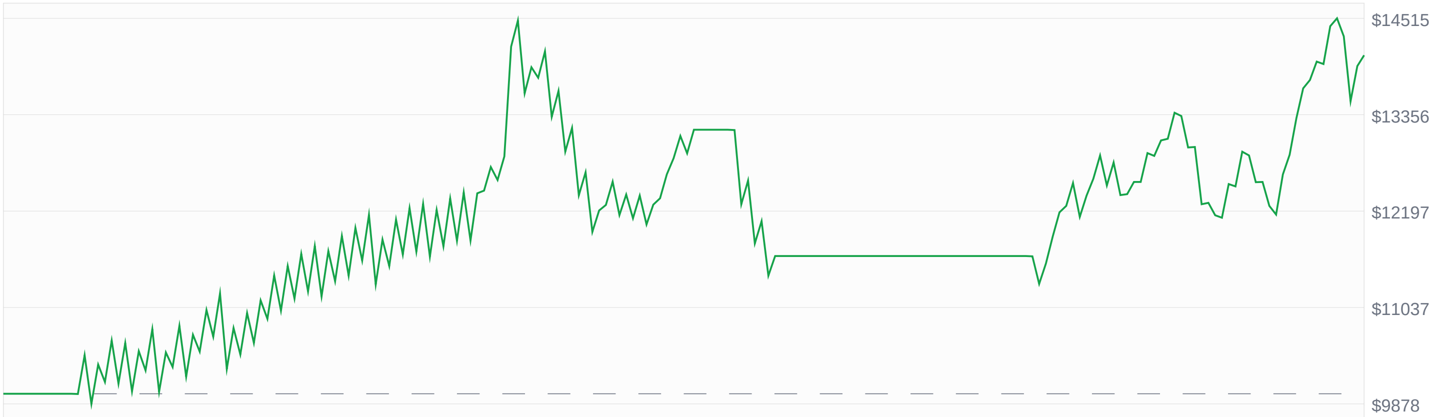
BACKTEST REPORT

Backtest #37751 · LPG · EVO_GG1RSISNIP_v1

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1 strategy generated a 40.67% return on LPG, but the high 21.82% drawdown and only three trades reveal significant overfitting risk. A Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns, yet the low trade count provides insufficient statistical confidence for live deployment. The strategy appears overly sensitive to specific LPG volatility regimes, creating a fragile equity curve. Before any live allocation, retest the logic on at least two years of out-of-sample data to validate robustness.

ADDITIONAL METRICS

CAGR	**40.67%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14070.87**