LATINOS TRADING

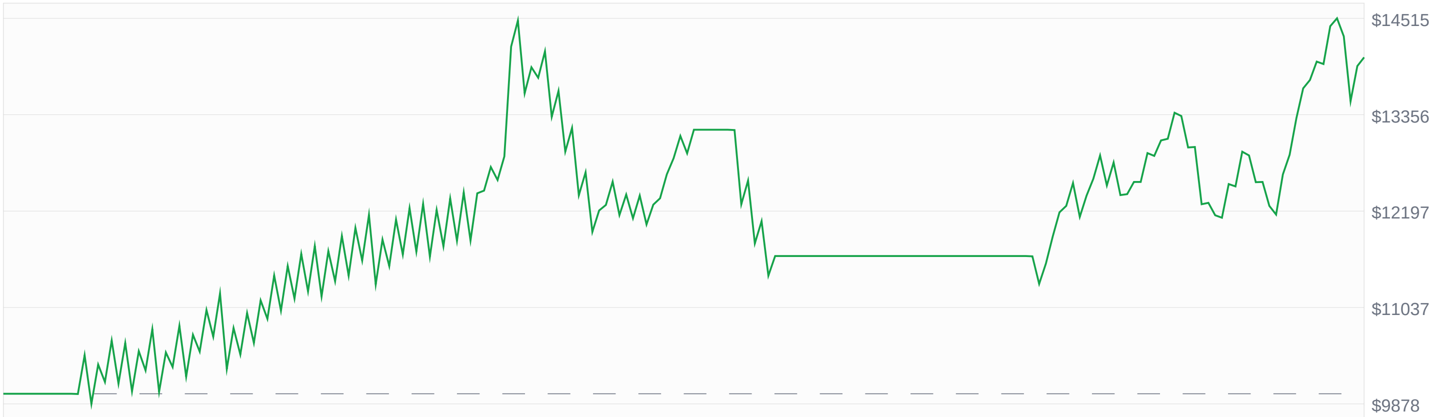
BACKTEST REPORT

Backtest #38053 · LPG · EVO_GG1RSISNIP_v324

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v324 strategy achieved a 40.41% ROI on LPG with a 1.10 Sharpe ratio, but the 21.82% drawdown and only 3 total trades indicate extreme statistical unreliability rather than robust alpha. Such a small sample size fails to validate the 66.7% win rate, as a single losing trade could drastically alter the equity curve and risk profile. The high volatility suggests the system is overfitting to noise or suffering from poor risk-adjusted sizing during drawdowns, making current performance metrics misleading for live deployment. Before considering this strategy viable, you must expand the backtest horizon and stress test against diverse market regimes to confirm consistency. Proceed with caution, as the current data does not provide

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**