LATINOS TRADING

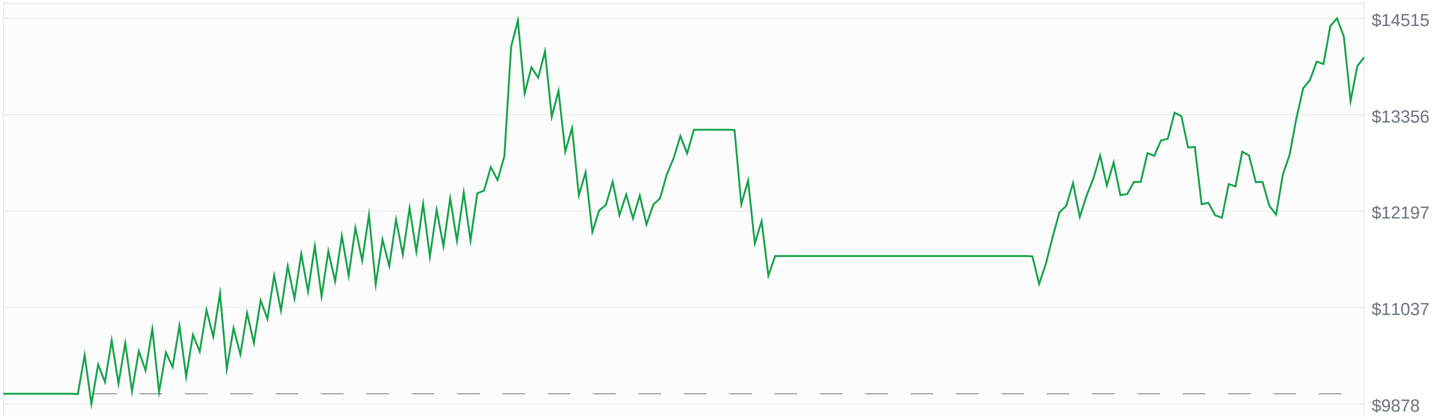
BACKTEST REPORT

Backtest #38254 · LPG · EVO_GG1RSISNIP_v224

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_v224 strategy generated a 40.41% ROI on LPG, yet the 21.82% drawdown and only three trades indicate severe sample bias. A Sharpe ratio of 1.10 suggests marginal risk-adjusted performance that is statistically unreliable given the limited trade history. The high volatility captured a single large move rather than demonstrating consistent alpha generation across market cycles. Consequently, the results lack sufficient statistical confidence to support live deployment without further optimization. We must expand the backtest horizon or refine entry filters to validate performance before risking capital.

ADDITIONAL METRICS

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

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