

LATINOS TRADING

BACKTEST REPORT



Backtest #49282 · LPG · EVO_GG1RSISNIP_v883

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v883 strategy on LPG generated a 42.10% ROI, yet the 66.7% win rate and 1.14 Sharpe ratio are statistically insignificant given only three trades. A maximum drawdown of 21.82% reveals high volatility exposure that current sample size cannot validate. The strategy likely suffered from overfitting to a specific noise pattern rather than capturing genuine alpha. We must run a larger dataset backtest or simulate against multiple LPG market regimes to verify robustness before live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40