

LATINOS TRADING

BACKTEST REPORT



Backtest #50046 · LPG · EVO_GG1RSISNIP_v1329

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_v1329 strategy on LPG generated a +42.10% return, yet the +21.82% drawdown and mere 3 trades indicate severe overfitting to a narrow sample. A Sharpe ratio of 1.14 appears inflated without sufficient trade frequency to validate statistical significance. We must execute a walk-forward analysis across multiple LPG cycles to confirm 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