LATINOS TRADING

BACKTEST REPORT

Backtest #50488 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy on LPG generated a 36.29% return but suffered from severe overfitting due to only three trades. A Sharpe of 1.04 and a 21.82% drawdown are statistically insignificant with such a tiny sample size, making the 66.7% win rate unreliable. The high variance suggests the model captures noise rather than a sustainable edge in this asset. You must run a longer backtest with walk-forward analysis or widen the parameter grid to validate robustness before deployment.

ADDITIONAL METRICS

CAGR	**36.29%**
Sortino Ratio	**0.86**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$13632.73**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.