# LATINOS TRADING

## BACKTEST REPORT

Backtest #46801 · LPG · EVO_GG1RSISNIP_v198

| 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_v198 strategy generated a robust +42.10% return with a 1.14 Sharpe ratio, yet the 21.82% peak drawdown highlights significant volatility. With only three executed trades, these performance metrics lack statistical significance and could easily be a result of overfitting to specific market conditions. The high win rate of 66.7% appears suspiciously efficient given the minimal sample size, suggesting the strategy may not generalize to live trading without further validation. Before deploying capital, we must run a walk-forward analysis on a larger dataset to confirm if this edge persists across different market regimes.

### ADDITIONAL METRICS

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

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