# LATINOS TRADING

## BACKTEST REPORT

Backtest #50958 · LPG · EVO_GG1RSISNIP_v240

| 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_v240 strategy on LPG generated a +36.29% ROI with a 66.7% win rate, yet the Sharpe ratio of 1.04 suggests the returns are not sufficiently risk-adjusted for institutional standards. The severe limitation of only three total trades creates a high probability of overfitting, rendering the statistical confidence insufficient to validate the observed 21.82% maximum drawdown as representative of live market conditions. While the profit factor appears promising on paper, the low trade frequency prevents a robust assessment of strategy stability across varying market regimes. We must expand the sample size by running an out-of-sample backtest or increasing the lookback period to ensure the logic holds beyond this narrow dataset.

## ADDITIONAL METRICS

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