# LATINOS TRADING

## BACKTEST REPORT

Backtest #52808 · LPG · EVO_GG1RSISNIP_v1330

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +41.35% | 1.13 | 66.7% | -21.82% |

### EQUITY CURVE

202 sessions · starting at $9997.00


### ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1330 generated a 41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown lack statistical robustness due to only three executed trades. This sample size renders the performance metrics highly volatile and prone to overfitting, making the results unreliable for live deployment. Consequently, the strategy's apparent efficiency is likely an artifact of data mining rather than genuine alpha generation. We must expand the parameter space and test across multiple market regimes to validate these findings before considering any live allocation.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **41.35%** |
| Sortino Ratio | **0.93** |
| Turnover | **7.31x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$14139.63** |