# LATINOS TRADING

## BACKTEST REPORT

Backtest #36933 · LPG · EVO_GG1RSISNIP_v127

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +34.46% | 0.99 | 66.7% | -21.82% |

## EQUITY CURVE

202 sessions · starting at $10000.00


## ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v127 shows a 34.46% return, yet the 3 total trades render the 0.99 Sharpe ratio statistically insignificant and the results highly vulnerable to overfitting. While the 66.7% win rate suggests robust signal logic, the 21.82% maximum drawdown indicates excessive risk exposure relative to the tiny sample size. The strategy lacks sufficient trade frequency to confirm edge consistency, making the profitability appear fragile rather than reliable. We must expand the sample by adjusting lookback periods or filters to generate at least 50 trades before validating the approach. Next steps involve stress-testing the parameters against a different liquidity regime to confirm stability.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **34.46%** |
| Sortino Ratio | **0.81** |
| Turnover | **7.31x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$13450.13** |