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**

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