# LATINOS TRADING

## BACKTEST REPORT

Backtest #52528 · LPG · EVO_GG1RSISNIP_v1183

| 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 EVO_GG1RSISNIP_v1183 strategy on LPG delivered a robust +41.35% ROI and a Sharpe ratio of 1.13, indicating consistent risk-adjusted returns. However, the strategy executed only 3 trades, which renders the 66.7% win rate statistically insignificant and exposes the 21.82% maximum drawdown to extreme volatility. This high drawdown relative to the small sample size suggests a need for parameter optimization to filter out false signals before live deployment. The approach effectively captured trend momentum but lacks the trade frequency required to smooth equity curve deviations. Next, run a walk-forward analysis over the last 12 months to validate robustness across different market regimes.

## ADDITIONAL METRICS

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