# LATINOS TRADING

## BACKTEST REPORT

Backtest #48837 · LPG · EVO_GG1RSISNIP_v1136

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +42.10% | 1.14 | 66.7% | -21.82% |

### EQUITY CURVE

202 sessions · starting at $9997.00


### ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1136 shows strong returns, but only three trades make the results statistically insignificant and unrepresentative of live market behavior. The 21.82% maximum drawdown suggests high volatility exposure, while a Sharpe ratio of 1.14 indicates mediocre risk-adjusted performance relative to the capital deployed. We cannot validate the strategy's robustness without expanding the sample size to ensure consistency across different market regimes. The next step is to run an extended backtest with more historical data and stricter entry filters to reduce trade frequency and stabilize drawdowns before any live deployment.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **42.10%** |
| Sortino Ratio | **0.95** |
| Turnover | **7.45x** |
| Total Trades | **3** |
| Initial Capital | **$9997.00** |
| Final Capital | **$14214.40** |

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.