

# LATINOS TRADING

## BACKTEST REPORT



Backtest #49544 · LPG · EVO\_GG1RSISNIP\_v25

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_GG1RSISNIP\_v25 strategy on LPG generated a +42.10% ROI with a 66.7% win rate, but the 21.82% maximum drawdown reveals severe fragility. With only three trades executed, these metrics lack statistical significance and likely overstate the strategy's true potential. The high Sharpe ratio of 1.14 is misleading given the tiny sample size, suggesting the model is overfitted to specific market conditions. A concrete next step is to expand the lookback period or adjust entry filters to ensure robustness across diverse market regimes.

### ADDITIONAL METRICS

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

Generated 2026-09-01T08:38:07Z · latinostrading.com

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

Historical performance does not guarantee future results. Not investment advice.