# LATINOS TRADING

## BACKTEST REPORT

Backtest #56000 · LPG · EVO_GG1RSISNIP_v20

| 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 LPG backtest for EVO_GG1RSISNIP_v20 delivered a 41.35% return, driven by a 66.7% win rate and a 1.13 Sharpe ratio. However, the strategy executed only three trades, severely limiting statistical significance and rendering the performance metrics unreliable. A maximum drawdown of 21.82% suggests high volatility exposure that was not adequately captured by such a small sample size. We must expand the lookback period or increase trade frequency to validate whether these returns are robust or merely outlier-driven. The next step is to run a new simulation with extended historical data and adjusted volatility filters to improve trade count before deployment.

## ADDITIONAL METRICS

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