

# LATINOS TRADING

## BACKTEST REPORT



Backtest #57155 · LPG · EVO\_GG1RSISNIP\_v270

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +46.76% | 1.23   | 66.7%    | -20.33%      |

### EQUITY CURVE

202 sessions · starting at \$9997.00



### ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v270 strategy on LPG generated a +46.76% return with a 1.23 Sharpe ratio, yet the +20.33% maximum drawdown and only three executed trades reveal extreme volatility and insufficient sample size to validate statistical confidence. While the win rate of 66.7% suggests directional precision, the low trade count prevents reliable risk-adjusted performance modeling, making the current results anecdotal rather than robust. We must expand the backtest horizon or optimize entry filters to generate a statistically significant trade history before deploying live capital. The next step involves stress-testing this logic across multiple market regimes to confirm whether the edge persists beyond this single asset snapshot.

### ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 46.76%     |
| Sortino Ratio   | 1.01       |
| Turnover        | 7.15x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14680.80 |