

# LATINOS TRADING

## BACKTEST REPORT



Backtest #19489 · LPG · EVO\_GG1RSISNIP\_v1583

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +24.95% | 0.94   | 66.7%    | -28.96%      |

### EQUITY CURVE

202 sessions · starting at \$10000.00



### ANALYST NOTE

Hera local LLM

The strategy captured a robust 24.95% return with a solid 66.7% win rate, yet the 28.96% max drawdown signals significant volatility that undermines the 0.94 Sharpe ratio. Critically, the sample size of three trades offers negligible statistical confidence, rendering these metrics potentially skewed by a single outlier event rather than reproducible alpha. The capital growth to \$12,498.91 is promising but statistically indistinguishable from noise without a larger dataset. To validate edge, you must expand the backtest window to capture more market regimes and reduce variance.

### ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 24.95%     |
| Sortino Ratio   | 0.74       |
| Turnover        | 7.35x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$12498.91 |