# LATINOS TRADING

## BACKTEST REPORT

Backtest #49036 · LPG · EVO_EVOEVOEVOE_v1947

| 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_EVOEVOE_v1947 shows a robust 42.10% ROI and a 1.14 Sharpe ratio, yet the 21.82% drawdown and only three total trades reveal a statistically insignificant sample size that masks true volatility. A 66.7% win rate suggests effective entry logic, but the lack of trade frequency prevents a reliable assessment of strategy stability across different market regimes. Consequently, the high return on capital is likely an outlier rather than a sustainable edge for institutional deployment. The critical next step is to expand the simulation to at least 100 trades by adjusting the lookback period or volatility filter to validate performance consistency.

## ADDITIONAL METRICS

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