LATINOS TRADING

BACKTEST REPORT

Backtest #51851 · LPG · EVO_EVOEVOEVOE_v682

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v682 shows a +36.3% return driven by a 66.7% win rate, yet a razor-thin sample of only three trades renders the 1.04 Sharpe ratio statistically insignificant. While the strategy captured volatility effectively, the sharp 21.82% drawdown reveals substantial exposure to sequencing risk that one single loss could have erased. We cannot validate edge or robustness with such limited data, as the result likely reflects luck rather than alpha. The next step is to run an out-of-sample walk-forward analysis on the last six months of data to stress-test logic against unseen market regimes.

ADDITIONAL METRICS

CAGR	**36.29%**
Sortino Ratio	**0.86**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$13632.73**