LATINOS TRADING

BACKTEST REPORT

Backtest #47489 · LPG · EVO_EVOEVOEVOE_v670

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 EVO_EVOEVOEVOE_v670 strategy on LPG shows a +42.10% return with a 1.14 Sharpe ratio, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant for institutional deployment. A maximum drawdown of 21.82% indicates substantial volatility risk that is not adequately captured by the short trade history. While the strategy generated positive alpha in this simulation, the lack of trade frequency prevents reliable assessment of consistency or tail risk. The next step is to extend the backtest window to at least one hundred trades to validate performance stability before live execution.

ADDITIONAL METRICS

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

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