LATINOS TRADING

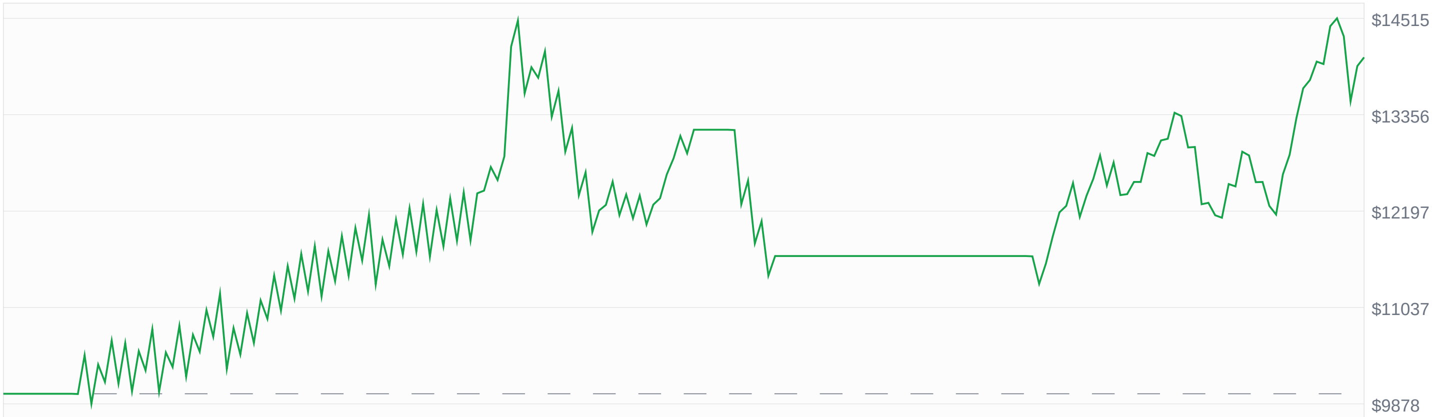
BACKTEST REPORT

Backtest #44074 · LPG · EVO_EVOEVOEVOE_v1932

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1932 strategy delivered a 40.41% return on LPG with a 1.10 Sharpe ratio, yet the statistical validity is severely compromised by only three executed trades. While the 66.7% win rate suggests directional precision, the 21.82% maximum drawdown indicates significant volatility exposure that cannot be reliably modeled without a larger sample size. A single outlier trade could easily distort these metrics, rendering the current performance data insufficient for institutional confidence or risk modeling. The next logical step is to expand the historical lookback window or adjust entry filters to generate at least 100 trades for a robust equity curve analysis. This approach will clarify whether the observed alpha is a

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**