LATINOS TRADING

BACKTEST REPORT

Backtest #47535 · LPG · EVO_EVOEVOEVOE_v1845

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 strategy on LPG generated a +42.10% return with a 1.14 Sharpe, yet the 21.82% drawdown and only three trades reveal severe statistical noise rather than robust alpha. High leverage likely amplified gains but also exposed significant tail risk, as the sample size is too small to confirm the 66.7% win rate is sustainable. The equity curve lacks the stability required for institutional deployment, suggesting the edge is fragile and heavily dependent on recent market luck. We must expand the test period or adjust volatility filters to validate if this performance persists beyond a mere outlier event.

ADDITIONAL METRICS

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