LATINOS TRADING

BACKTEST REPORT

Backtest #49283 · LPG · EVO_EVOEVOEVOE_v768

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_EVOEVOE_v768 strategy on LPG shows a +42.10% return with a 66.7% win rate, yet the sample of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% suggests high volatility risk that the limited data fails to capture reliably. We must expand the backtest window to include different market regimes before trusting these metrics. Running a simulation with at least 50 historical trades is the mandatory next step. This approach will validate if the strategy's edge holds or if it merely reflects overfitting on a small dataset.

ADDITIONAL METRICS

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