

LATINOS TRADING

BACKTEST REPORT



Backtest #47545 · LPG · EVO_EVOEVOEVOE_v677

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_v677 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and mere three trades reveal severe overfitting risks. A Sharpe ratio of 1.14 suggests mediocre risk-adjusted returns for an institutional context where capital preservation is paramount. Such a small sample size lacks statistical significance, rendering performance metrics unreliable for live deployment. We must expand the historical lookback period and retest to validate if these gains were noise or genuine alpha.

ADDITIONAL METRICS

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