LATINOS TRADING

BACKTEST REPORT

Backtest #49671 · LPG · EVO_EVOEVOEVOE_v585

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_v585 backtest on LPG shows a 42.1% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three total trades. A 21.8% maximum drawdown on such a small sample size creates high volatility risk that cannot be meaningfully assessed without more data points. Current performance metrics are likely overfitting noise rather than capturing genuine market alpha for this asset. I will run a deeper parameter optimization with expanded lookback periods to validate if this strategy can sustain profitability beyond this narrow sample.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.