LATINOS TRADING

BACKTEST REPORT

Backtest #54943 · LPG · EVO_EVOEVOEVOE_v2023

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2023 backtest on LPG shows a 41.35% ROI, yet the 21.82% drawdown and mere three trades signal severe overfitting risk. A Sharpe ratio of 1.13 is statistically insignificant with such a tiny sample, suggesting the results likely reflect random noise rather than alpha. The strategy failed to generate consistent entries, leaving the performance highly unreliable for live deployment. Before testing this further, you must expand the parameter space or increase the simulation horizon to validate edge robustness.

ADDITIONAL METRICS

CAGR	**41.35%**
Sortino Ratio	**0.93**
Turnover	**7.31x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14139.63**