LATINOS TRADING

BACKTEST REPORT

Backtest #55667 · LPG · EVO_EVOEVOEVOE_v2158

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 LPG backtest for EVO_EVOEVOE_v2158 generated +41.35% ROI, yet the 21.82% drawdown and only 3 trades severely limit statistical validity for any institutional deployment. A Sharpe ratio of 1.13 suggests marginal risk-adjusted returns, while the high win rate of 66.7% appears statistically noisy given the tiny sample size. The strategy likely overfitted recent volatility, creating a false sense of security that would collapse in a broader market regime. You must expand the test window to at least 500 trades before considering live allocation. Run a Monte Carlo simulation to stress-test this specific drawdown profile against historical LPG volatility.

ADDITIONAL METRICS

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