LATINOS TRADING

BACKTEST REPORT

Backtest #49301 · LPG · EVO_EVOEVOEVOE_v2363

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_v2363 strategy on LPG generated a +42.10% ROI with a 66.7% win rate, yet the +1.14 Sharpe ratio is misleading due to a sample of only three trades. The 21.82% maximum drawdown indicates high volatility exposure that is statistically insignificant and prone to overfitting rather than capturing sustainable alpha. Such a small dataset lacks the robustness required for institutional deployment, making the performance results highly susceptible to random noise. We must expand the backtest horizon or optimize parameters to validate the strategy before risking live capital.

ADDITIONAL METRICS

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

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