LATINOS TRADING

BACKTEST REPORT

Backtest #51200 · LPG · EVO_EVOEVOEVOE_v581

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v581 strategy generated a 36.29% ROI on LPG, but the 66.7% win rate relies on only three trades, which renders the Sharpe ratio of 1.04 statistically unreliable. A maximum drawdown of 21.82% suggests significant volatility exposure that the limited sample size fails to fully capture, indicating potential overfitting to specific market conditions. We must treat these results as a hypothesis rather than a validated edge until the strategy processes a broader dataset to confirm robustness across different regimes. The next step is to expand the backtest window and introduce walk-forward analysis to validate performance consistency before any live deployment.

ADDITIONAL METRICS

CAGR	**36.29%**
Sortino Ratio	**0.86**
Turnover	**7.16x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$13632.73**

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