LATINOS TRADING

BACKTEST REPORT

Backtest #55571 · LPG · EVO_EVOEVOEVOE_v2145

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_v2145 strategy generated a 41.35% ROI on LPG with a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three trades reveal severe under-sampling risk. A win rate of 66.7% is statistically meaningless in this sample size, meaning the high returns could be noise rather than an edge. The equity curve lacks stability, suggesting the system is not robust enough to withstand extended periods of market stress. We must immediately run a walk-forward optimization with a larger dataset to validate if these metrics persist across different market regimes. Until proven statistically significant, the strategy remains speculative and unsuitable for capital deployment.

ADDITIONAL METRICS

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