

LATINOS TRADING

BACKTEST REPORT



Backtest #57439 · LPG · EVO_EVOEVOEVOE_v1830

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG generated a 46.76% ROI, yet the sample size of only three trades creates severe statistical noise that invalidates the 1.23 Sharpe ratio. While the 66.7% win rate suggests efficacy, the 20.33% maximum drawdown indicates high volatility exposure inconsistent with a robust institutional framework. We must reject this result as a reliable signal and instead expand the backtest horizon to at least 100 trades to validate the strategy's risk-adjusted returns.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80