

LATINOS TRADING

BACKTEST REPORT



Backtest #51131 · LPG · EVO_EVOEVOEVOE_v535

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_v535 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet a mere three trades and a 21.82% drawdown make the 1.04 Sharpe ratio statistically insignificant. The limited sample size prevents us from confirming whether the strategy captures genuine mean reversion or merely random noise during a specific market phase. While the high win rate suggests precision, the volatility risk remains untested without broader historical context to validate consistency. We must execute a robust parameter optimization across diverse market regimes to distinguish alpha from luck 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