LATINOS TRADING

BACKTEST REPORT

Backtest #53212 · LPG · EVO_EVOEVOEVOE_v1904

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 LPG backtest shows a 41% ROI driven by only three trades, creating a statistically unreliable signal where one outlier heavily influences the Sharpe ratio. A 21% drawdown indicates significant risk exposure that contradicts the seemingly robust 66% win rate, likely due to overfitting on a tiny sample size. Without more data points, the strategy lacks the confidence required for institutional deployment or live execution. We must retest this logic with a broader parameter set or a longer historical window to validate consistency beyond these few instances.

ADDITIONAL METRICS

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