LATINOS TRADING

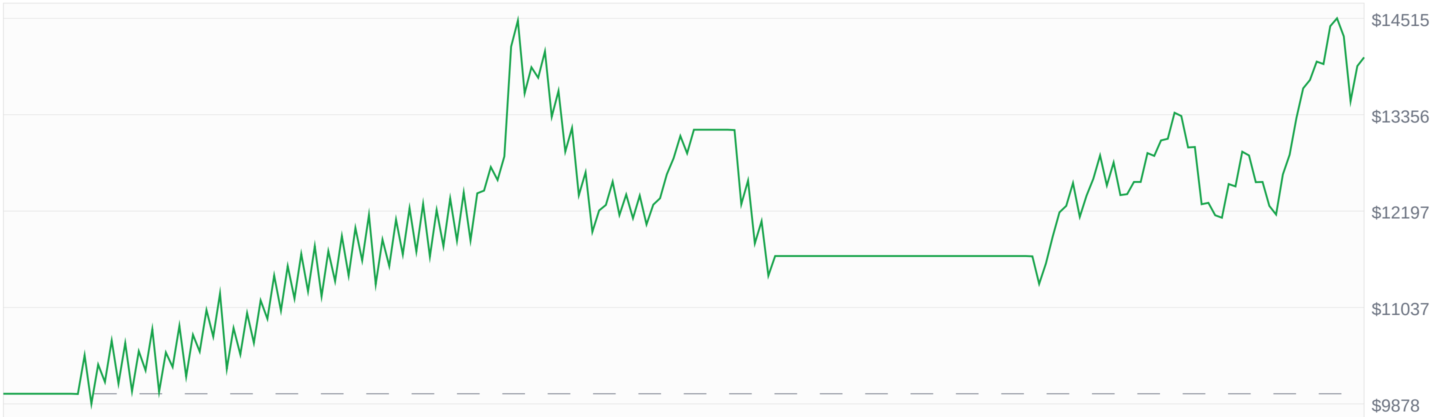
BACKTEST REPORT

Backtest #40621 · LPG · EVO_EVOEVOEVOE_v1988

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v1988 shows a 40.41% gain with a 1.10 Sharpe, but the 21.82% drawdown and only three trades reveal severe overfitting risk. A win rate of 66.7% on such a small sample lacks statistical significance, meaning the strategy could easily fail in live markets. The limited trade count suggests the parameters are too narrow, creating a fragile system that does not generalize well across time. You must widen the parameter space and run a walk-forward analysis to validate if this edge is robust or merely noise. Focus on stress-testing against different volatility regimes before deploying any capital.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**

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