LATINOS TRADING

BACKTEST REPORT

Backtest #55075 · LPG · EVO_EVOEVOEVOE_v2007

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 for EVO_EVOEVOE_v2007 shows a 41.35% ROI with a 1.13 Sharpe, yet the 21.82% drawdown and only three trades indicate severe overfitting and lack of statistical robustness. A win rate of 66.7% on such a small sample size is likely a statistical anomaly rather than a reliable edge, meaning the strategy is currently too fragile for live deployment. The high concentration of trades suggests the entry logic may be too sensitive to noise or specific market microstructure in this simulation. We must expand the sample size with out-of-sample data and tighten risk parameters to verify if the strategy can survive varied market regimes. The immediate next step is to run a walk-forward analysis across different time periods to confirm

ADDITIONAL METRICS

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