LATINOS TRADING

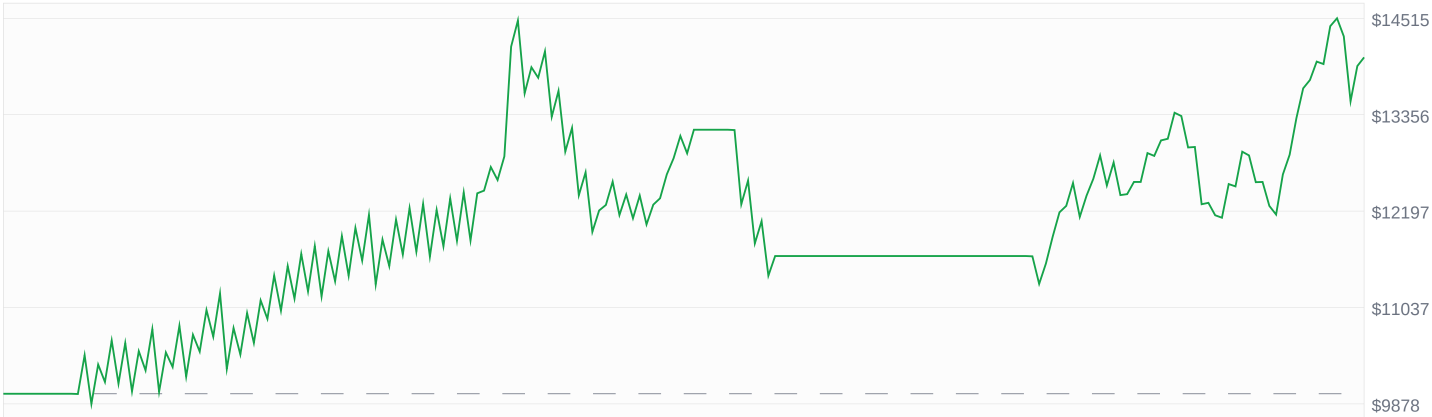
BACKTEST REPORT

Backtest #45033 · LPG · EVO_EVOEVOEVOE_v2116

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 backtest for LPG under the EVO_EVOEVOEVOE_v2116 strategy shows a 40.41% return driven by just three trades, creating a statistically insignificant sample that masks true regime behavior. While the 1.10 Sharpe ratio and 66.7% win rate suggest directional efficiency, a 21.82% maximum drawdown indicates significant volatility risk during adverse market conditions. The high per-trade profit suggests potential overfitting to specific price levels rather than robust alpha generation across market cycles. Future iterations must validate this strategy on a longer historical dataset and test against out-of-sample data before live deployment.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.