

LATINOS TRADING

BACKTEST REPORT



Backtest #56959 · LPG · EVO_EVOEVOEVOE_v1824

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG generated a 49.35% ROI with a 66.7% win rate, yet the 20.94% drawdown and only three executed trades indicate severe overfitting on a tiny sample. A Sharpe ratio of 1.28 is misleadingly optimistic here, as statistical confidence in the edge remains statistically insignificant. The strategy likely captured a specific outlier rather than a sustainable alpha, evidenced by the extreme variance between return and risk. You must run an out-of-sample backtest with at least 100 trades before deploying live capital.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90

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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.