

LATINOS TRADING

BACKTEST REPORT



Backtest #23080 · LPG · EVO_EVOEVOEVOE_v1770

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +24.95% ROI masks severe overfitting risk: only 3 trades cannot statistically justify the 66.7% win rate or 0.94 Sharpe ratio. The 28.96% max drawdown relative to final gains signals extreme per-trade variance, not edge. This sample size is too small for any meaningful confidence in the EVO_EVOEVOEVOE_v1770 strategy. A concrete next step is running walk-forward analysis with 50+ out-of-sample trades to verify robustness before any capital deployment.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91