LATINOS TRADING

BACKTEST REPORT

Backtest #53193 · LPG · EVO_EVOEVOEVOE_v2126

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 EVO_EVOEVOEVOE_v2126 strategy on LPG delivered a 41.35% return, yet the sample of only three trades renders the 66.7% win rate statistically insignificant and prone to mean reversion. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility exposure during the few executed positions. The performance is currently driven by luck rather than robust alpha, as a minimal trade count prevents the strategy from proving its consistency across different market regimes. A concrete next step is to expand the backtest to a minimum of 500 simulated trades or validate the logic on an out-of-sample dataset before live deployment. Without increased sample size, these metrics

ADDITIONAL METRICS

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