

LATINOS TRADING

BACKTEST REPORT



Backtest #23748 · LPG · EVO_EVOEVOEVOE_v1814

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 strategy achieved a respectable 24.95% ROI with a solid 66.7% win rate, demonstrating effective directional timing on LPG. However, the Sharpe ratio of 0.94 and a severe 28.96% drawdown reveal significant volatility and poor risk-adjusted performance. With only three total trades, the sample size is statistically insignificant, rendering these metrics unreliable for live deployment. This extreme under-sampling means the results are likely driven by noise rather than a robust edge. The immediate next step is to expand the backtest window to generate sufficient data for statistical validation before any further optimization.

ADDITIONAL METRICS

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