

LATINOS TRADING

BACKTEST REPORT

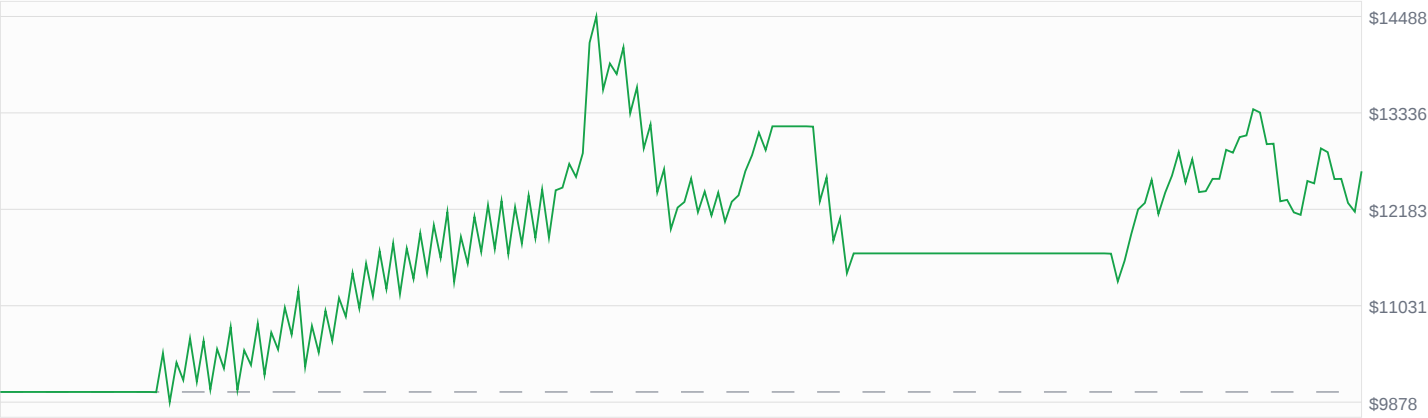


Backtest #27890 · LPG · EVO_WEBIDEA_v1617

ROI	Sharpe	Win Rate	Max Drawdown
+26.34%	0.84	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +26.34% ROI on LPG with a 66.7% win rate, yet the 0.84 Sharpe ratio and 21.86% max drawdown suggest poor risk-adjusted performance relative to the equity swing. Only three total trades render these statistics statistically insignificant, lacking the confidence required for institutional deployment. The high drawdown indicates severe exposure to single directional moves without adequate hedging. To validate robustness, you must backtest this logic across a larger sample size and multiple market regimes to prove it is not merely random noise.

ADDITIONAL METRICS

CAGR	26.34%
Sortino Ratio	0.67
Turnover	7.23x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12637.54