

LATINOS TRADING

BACKTEST REPORT

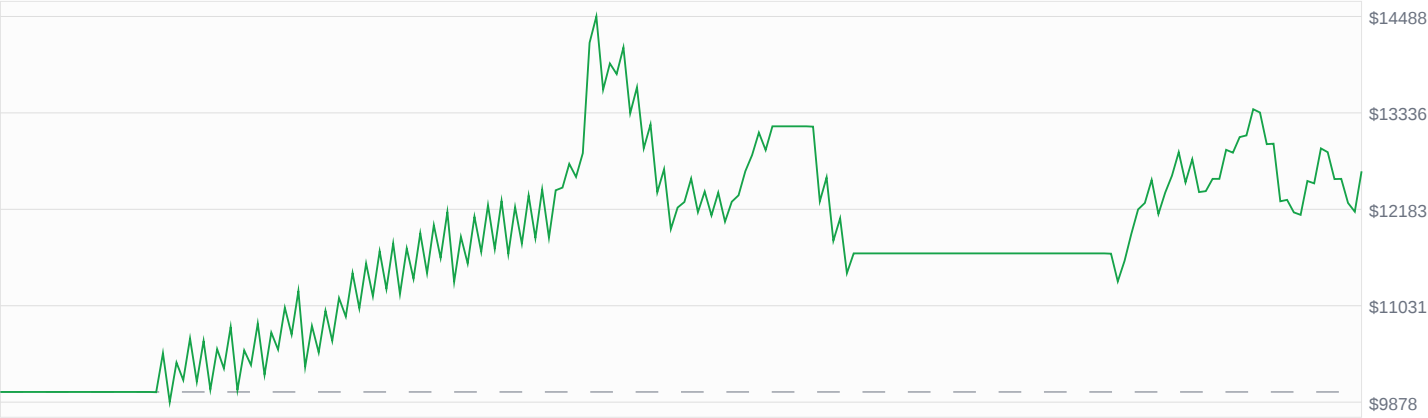


Backtest #27985 · LPG · EVO_EVOEVOEVOE_v711

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 EVO strategy on LPG shows a 26.34% ROI and 66.7% win rate, but the 0.84 Sharpe ratio and 21.86% drawdown signal high risk relative to return. With only three trades, statistical significance is negligible; results are driven by luck rather than edge. The sample size is too small to trust the win rate or confidence intervals. You must extend the backtest period to capture diverse market regimes before trusting these numbers. Expand the data window to validate if this performance holds under stress.

ADDITIONAL METRICS

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