LATINOS TRADING

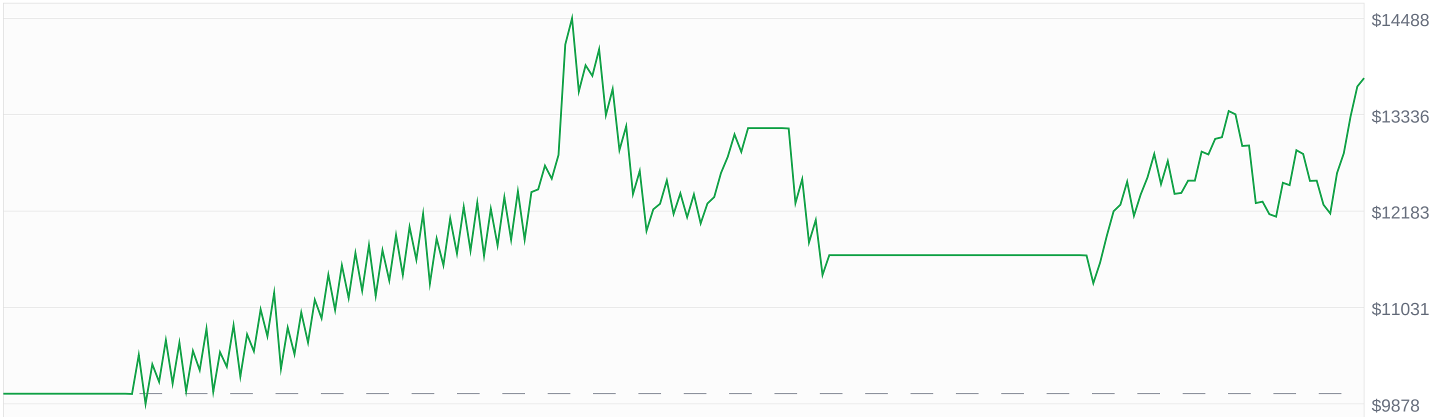
BACKTEST REPORT

Backtest #32342 · LPG · EVO_WEBIDEA_v163

ROI	Sharpe	Win Rate	Max Drawdown
+37.69%	1.06	66.7%	-21.86%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +37.69% ROI and 1.06 Sharpe ratio suggest a promising edge in LPG, but the 21.86% max drawdown is excessive for institutional mandates. With only three trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to random variance rather than true skill. The primary failure is the deep drawdown relative to the modest sample size, which indicates poor risk management or overexposure to single directional moves. To build confidence, we must expand the test set to at least fifty trades to verify if the Sharpe ratio remains stable under different market regimes.

ADDITIONAL METRICS

CAGR	**37.69%**
Sortino Ratio	**0.85**
Turnover	**7.34x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13773.20**