LATINOS TRADING

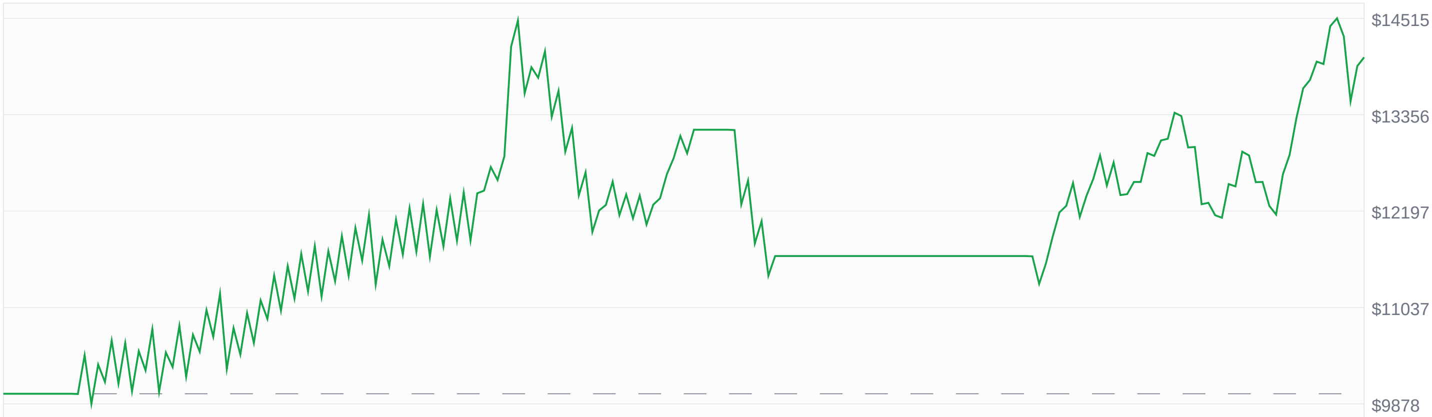
BACKTEST REPORT

Backtest #38217 · LPG · EVO_WEBIDEA_v122

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v122 strategy on LPG generated a 40.41% return with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three executed trades. However, the 21.82% maximum drawdown and extremely low trade count create significant statistical uncertainty regarding the robustness of the observed alpha. Such a small sample size makes it impossible to distinguish between genuine edge and random noise, rendering the performance metrics unreliable for institutional deployment. The next step is to run a walk-forward analysis on an extended historical dataset to validate whether the signal logic holds under different market regimes.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14045.47**