LATINOS TRADING

BACKTEST REPORT

Backtest #52730 · LPG · EVO_VELOCITYSC_v1504

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_VELOCITYSC_v1504 shows a robust 41.35% return driven by a 66.7% win rate, yet statistical significance is critically low given only three trades. A sharp 21.82% drawdown indicates high volatility exposure that the current sample size cannot fully capture or stabilize. While the Sharpe ratio of 1.13 suggests reasonable risk-adjusted performance, the data volume is insufficient to confirm the strategy's reliability under varied market regimes. The next step is a robustness check running this strategy on a 10-year daily dataset to validate if these metrics persist beyond a short-term anomaly.

ADDITIONAL METRICS

CAGR	**41.35%**
Sortino Ratio	**0.93**
Turnover	**7.31x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$14139.63**

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