LATINOS TRADING

BACKTEST REPORT

Backtest #6135 · LPG · EVO_VELOCITYSC_v1502

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The +24.95% ROI on LPG looks strong, but a sample size of just three trades renders the 66.7% win rate statistically meaningless for institutional confidence. The Sharpe ratio of 0.94 and 28.96% drawdown suggest decent risk-adjusted performance, yet the tiny sample prevents reliable extrapolation to live market conditions. This strategy likely captured a specific momentum spike rather than demonstrating consistent edge. To validate the logic, you must expand the backtest window to capture multiple market regimes and increase the trade count significantly. Without more data, the edge remains unproven and too risky for capital deployment.

ADDITIONAL METRICS

CAGR	**24.95%**
Sortino Ratio	**0.74**
Turnover	**7.35x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12498.91**