LATINOS TRADING

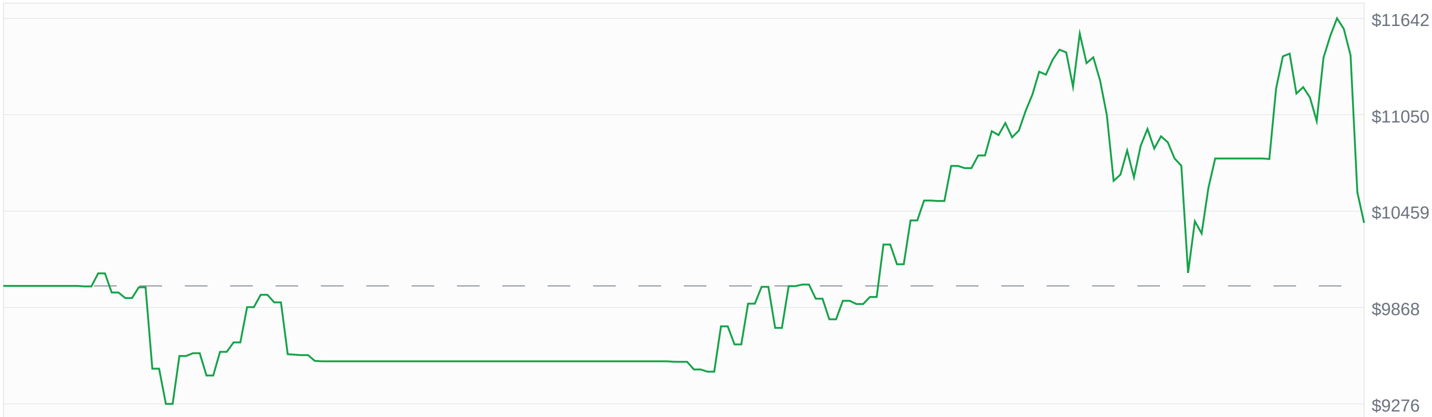
BACKTEST REPORT

Backtest #10063 · AAPL · EVO_EVOVELOCIT_v1527

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest shows minimal edge with a Sharpe of 0.34 and a 12.60% drawdown on just 4 trades, rendering the 25% win rate statistically meaningless due to extreme sample starvation. The strategy captured 3.84% ROI but failed to justify the risk through consistent execution or favorable reward-to-risk dynamics across the period. Four observations cannot establish any reliable behavioral pattern, making every metric highly susceptible to variance and regime noise. A concrete next step is to run a walk-forward optimization with at least 100 trades to validate whether the signal logic holds beyond random chance. Until then, the system remains unproven and too fragile for live deployment.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

Generated 2026-08-13T23:15:34Z · latinostrading.com