LATINOS TRADING

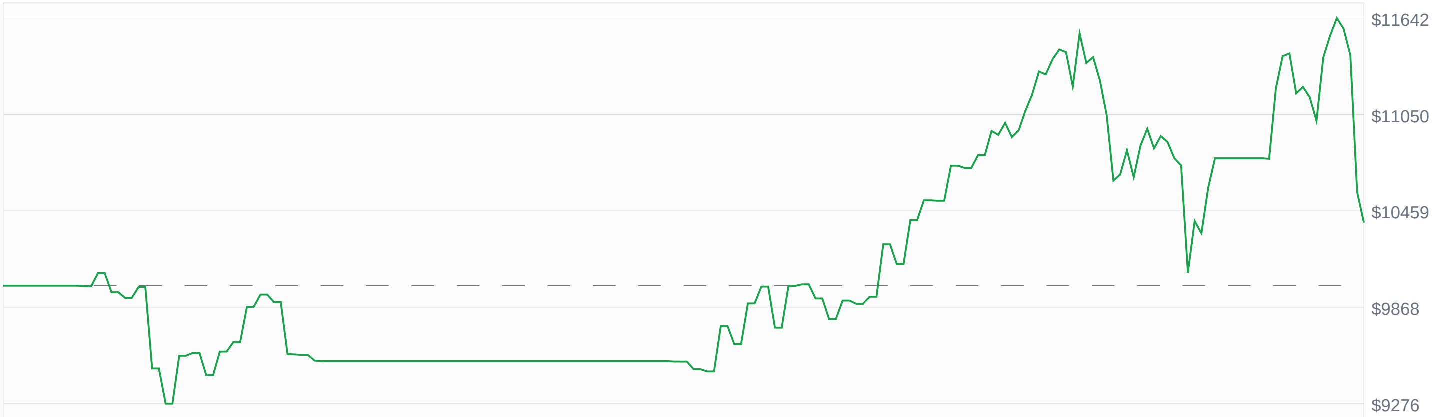
BACKTEST REPORT

Backtest #10064 · 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

The strategy generated a modest 3.84% ROI but suffered a severe 12.60% drawdown with a 25% win rate across only four trades, rendering results statistically insignificant and highly unreliable. The low Sharpe ratio of 0.34 indicates poor risk-adjusted performance, suggesting the returns are likely noise rather than alpha. Such a small sample size precludes any meaningful confidence in the edge or robustness of the signal logic. Immediate next steps must involve extensive parameter optimization and backtesting over a larger dataset to validate if the observed patterns persist beyond random variance. Until then, the approach remains speculative and unsuitable for capital deployment.

ADDITIONAL METRICS

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

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