LATINOS TRADING

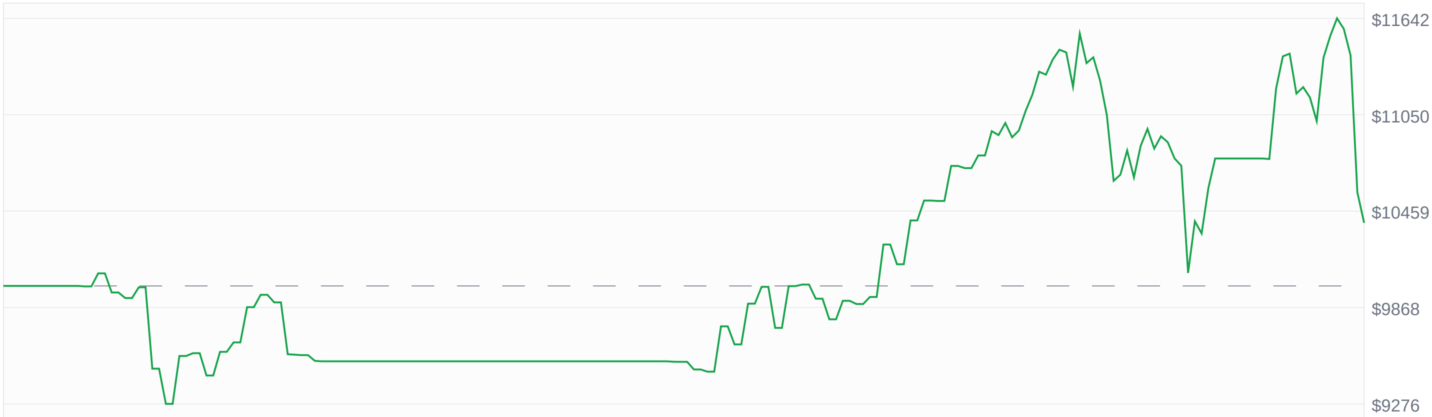
BACKTEST REPORT

Backtest #6435 · AAPL · EVO_EVOVELOCIT_v1529

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's +3.84% ROI masks a critical flaw: only four trades with a dismal 25% win rate render results statistically insignificant. The Sharpe ratio of 0.34 indicates poor risk-adjusted returns, while the 12.6% max drawdown exceeds the gains generated. This sample size cannot support any robust conclusion about the edge, making confidence near zero. We must discard this iteration and expand the backtest window to capture diverse market regimes. Only with a larger dataset can we validate whether the rare wins justify the frequent losses.

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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