LATINOS TRADING

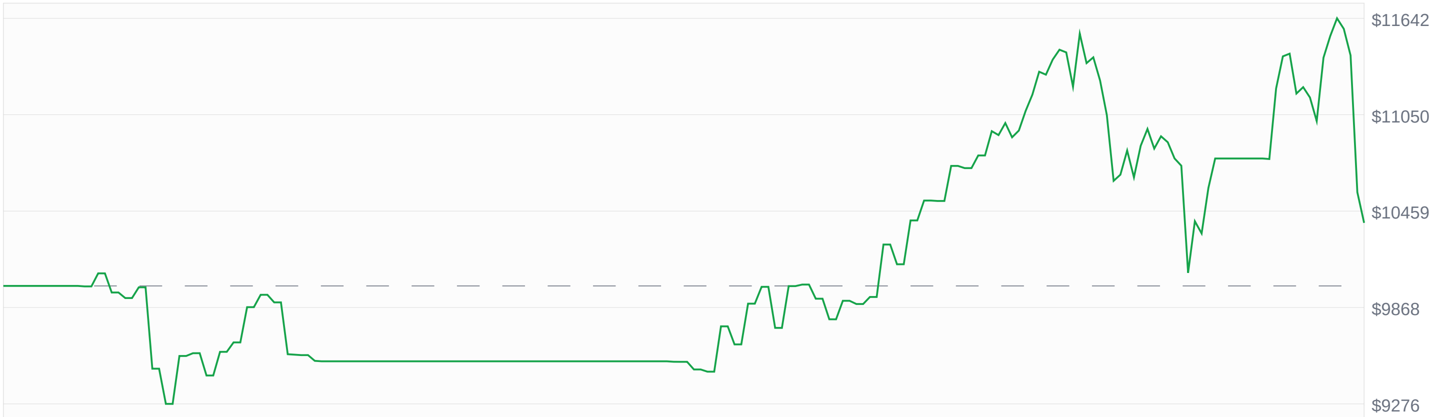
BACKTEST REPORT

Backtest #6437 · 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 shows a marginal ROI of +3.84% but suffers from a critically low Sharpe ratio of 0.34 and a steep 12.60% max drawdown. With only four total trades and a 25% win rate, the results lack statistical significance and are likely noise rather than alpha. The high drawdown relative to return indicates poor risk-adjusted performance and high variance risk. Future iterations must reduce trade frequency or increase signal quality to improve the Sharpe metric. Until sample size grows significantly, this edge is indistinguishable from random walk behavior.

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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