LATINOS TRADING

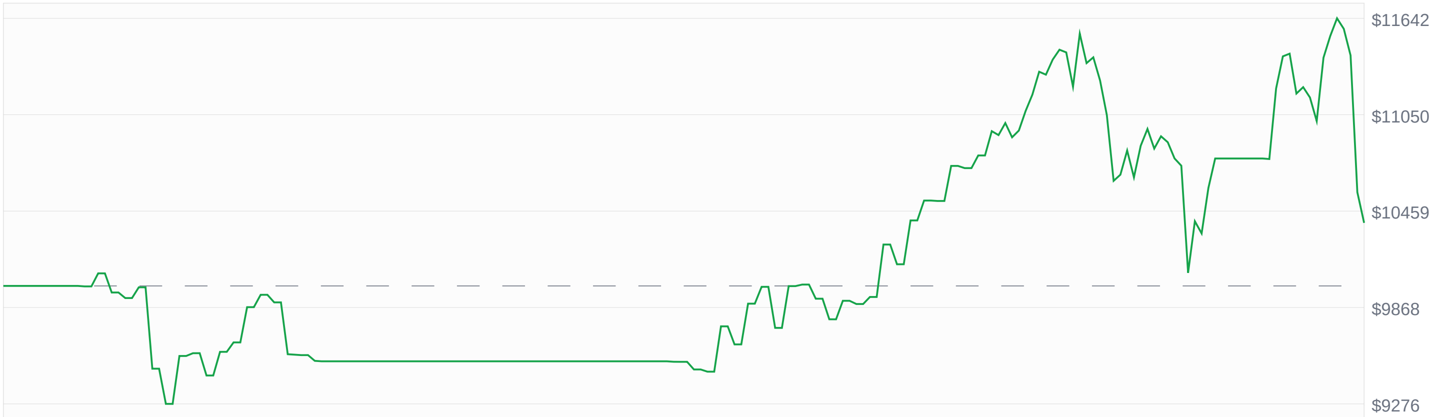
BACKTEST REPORT

Backtest #1571 · AAPL · EVO_EVOEVOEVOE_v832

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 statistically meaningless results: only 4 trades yield zero confidence in the 25% win rate, making the +3.84% ROI indistinguishable from noise. A 12.60% max drawdown against such low returns indicates poor risk-adjusted performance (Sharpe 0.34), suggesting the strategy loses often enough to erode capital over time. The sample size is far too small to validate any edge, and the win rate implies large losses relative to wins. Next step: run a walk-forward optimization with a minimum 100-trade sample to determine if the signal logic holds under varying regimes before considering 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**