LATINOS TRADING

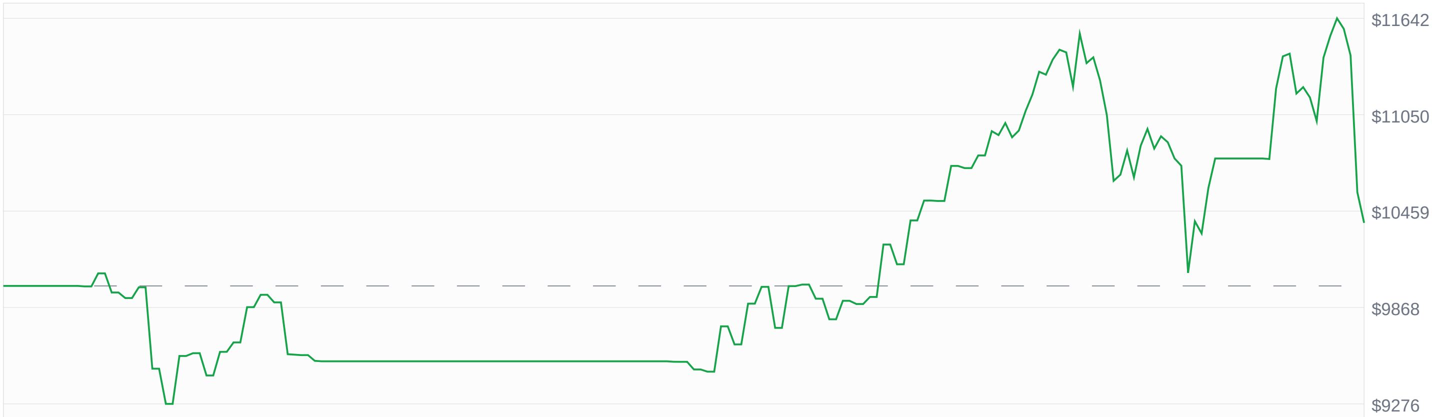
BACKTEST REPORT

Backtest #27693 · AAPL · EVO_EVOEVOEVOE_v593

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 backtest on AAPL with EVO_EVOEVOEVOE_v593 shows a modest ROI of +3.84% on a $10k baseline, but the Sharpe ratio of 0.34 signals poor risk-adjusted performance, barely above the 0 threshold for randomness. The 25% win rate is abysmal, indicating the strategy loses three out of four trades, yet the net gain suggests the single winner was a large outlier — a classic "lucky winner" profile. With only 4 total trades and a 12.60% max drawdown, the sample size is statistically insignificant; this is noise, not signal. The high drawdown relative to the small ROI confirms the strategy is fragile and exposed to tail risk without adequate hedge. Next step: re-run the backtest on a wider dataset (e.g., 2+ years) to see if the edge holds across

ADDITIONAL METRICS

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