

LATINOS TRADING

BACKTEST REPORT



Backtest #27779 · AAPL · EVO_EVOEVOEVOE_v618

ROI	Sharpe	Win Rate	Max Drawdown
+3.42%	0.31	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This 4-trade backtest on AAPL shows a +3.42% return but is statistically meaningless; Sharpe 0.31 and 25% win rate are noise at N=4, while 12.60% max drawdown is excessive relative to gains. The strategy lacks robustness and cannot be trusted for live allocation. Next step: run a walk-forward analysis with 20+ trades on the same signal manifest to validate edge and reduce variance.

ADDITIONAL METRICS

CAGR	3.42%
Sortino Ratio	0.24
Turnover	8.01x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$10345.15