LATINOS TRADING

BACKTEST REPORT

Backtest #28075 · AAPL · EVO_EVOEVOEVOE_v2089

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.35	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 4.04% return is statistically insignificant given only four trades, rendering the 25% win rate and 0.35 Sharpe ratio unreliable indicators of alpha. A 12.60% drawdown on such a small sample size suggests poor risk-adjusted performance rather than a robust trend-following edge. The strategy lacks the transactional volume needed to overcome variance, making it impossible to validate the underlying logic. You must expand the test to at least 100 trades across different market regimes to achieve statistical confidence.

ADDITIONAL METRICS

CAGR	**4.04%**
Sortino Ratio	**0.27**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10407.11**

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