LATINOS TRADING

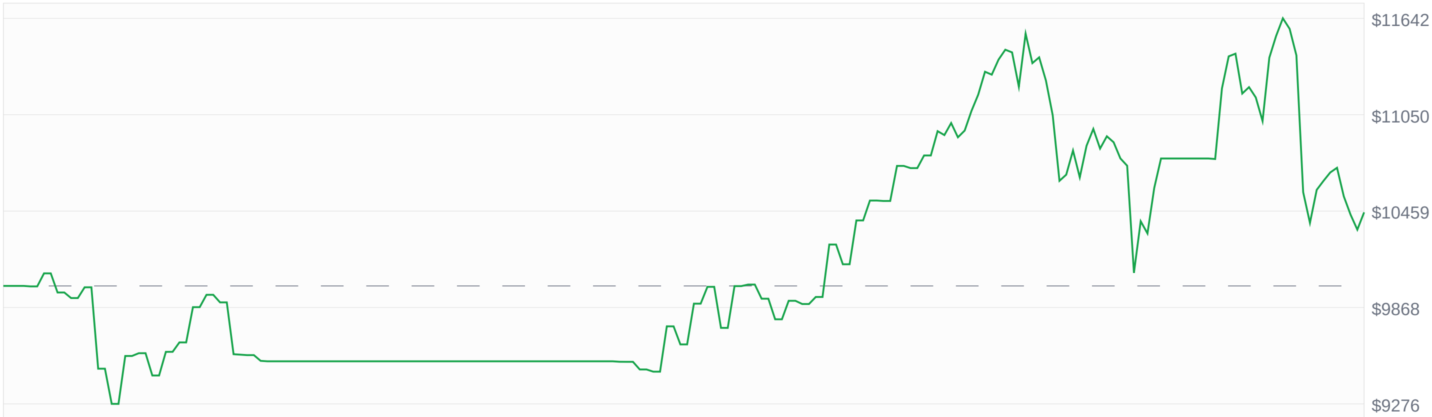
BACKTEST REPORT

Backtest #29613 · AAPL · EVO_EVOEVOEVOE_v563

ROI	Sharpe	Win Rate	Max Drawdown
+4.48%	0.37	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a modest 4.48% ROI with a subpar 0.37 Sharpe ratio, reflecting the high 12.60% drawdown against poor 25% win rates. Statistical confidence is virtually nonexistent given the tiny sample size of only four total trades, making results indistinguishable from noise. While final capital grew, the low trade frequency prevents robust validation of the signal logic under varying market conditions. This outcome suggests the edge is either too weak or too sparse to be viable for institutional deployment. Immediate next steps require expanding the backtest window to generate at least 50+ trades for meaningful statistical significance.

ADDITIONAL METRICS

CAGR	**4.48%**
Sortino Ratio	**0.29**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10451.44**

Generated 2026-08-14T06:00:36Z · latinostrading.com