LATINOS TRADING

BACKTEST REPORT

Backtest #36393 · AAPL · EVO_EVOWEBIDEA_v424

ROI	Sharpe	Win Rate	Max Drawdown
+6.01%	0.46	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v424 backtest on AAPL yielded a modest +6.01% ROI, yet the 25% win rate and 0.46 Sharpe ratio indicate poor risk-adjusted performance. With only four trades executed, the sample size is statistically insignificant, making the 12.60% maximum drawdown a high-variance outlier rather than a reliable risk metric. The strategy struggled to capture meaningful upside while exposing significant capital volatility, suggesting the signal logic lacks robustness in current market conditions. A concrete next step involves increasing the backtest lookback period to hundreds of trades to validate whether the low win rate is a structural flaw or a temporary anomaly. Institutional allocation to this strategy remains premature until statistical

ADDITIONAL METRICS

CAGR	**6.01%**
Sortino Ratio	**0.36**
Turnover	**7.99x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10604.07**

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