LATINOS TRADING

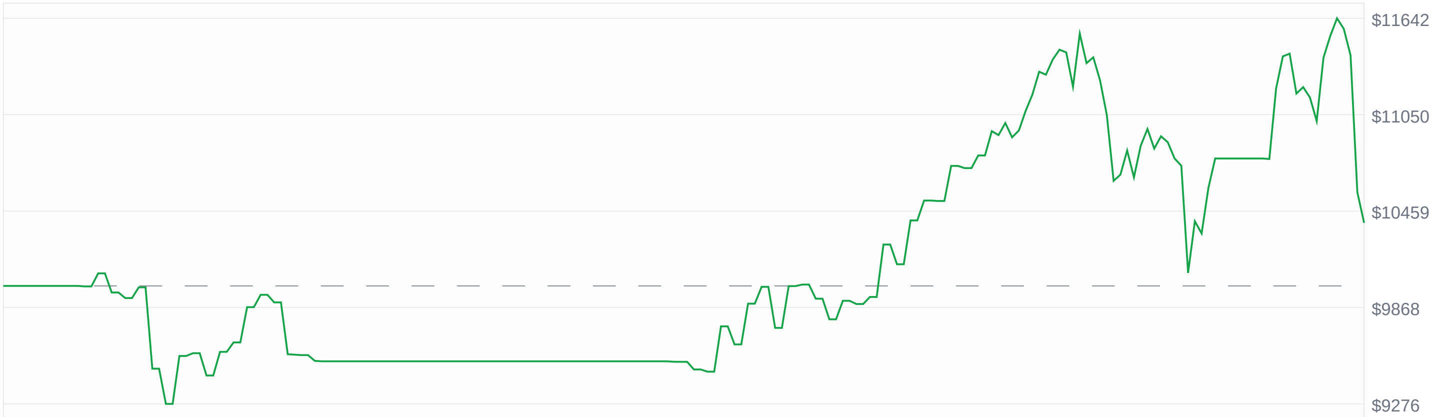
BACKTEST REPORT

Backtest #7819 · AAPL · EVO_EVOEVOEVOE_v1704

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

This backtest shows low statistical confidence with only four trades, rendering the 25% win rate and 0.34 Sharpe ratio unreliable for institutional deployment. While the strategy achieved a modest 3.84% ROI, the excessive 12.6% drawdown relative to gains suggests poor risk-adjusted performance and high sensitivity to outliers. The extremely small sample size prevents meaningful assessment of tail risks or regime shifts, making any generalization speculative. To validate robustness, the strategy must be tested on a significantly larger dataset spanning multiple market cycles. Until then, the current signal strength is insufficient for live allocation.

ADDITIONAL METRICS

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