LATINOS TRADING

BACKTEST REPORT

Backtest #27840 · AAPL · EVO_EVOEVOEVOE_v659

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

The EVO_EVOEVOEVOE_v659 strategy yielded a modest ROI of 3.42% despite a sharp Sharpe ratio of 0.31, indicating poor risk-adjusted returns relative to the 12.60% drawdown. Critically, the statistical validity is compromised by a sample size of only four trades, rendering the 25% win rate statistically insignificant and prone to luck. The high drawdown relative to gains suggests the logic lacks robust downside protection during adverse market moves. Given the low trade count, any optimization risks overfitting to noise rather than capturing true alpha. The immediate next step is to re-run the simulation on a longer historical period to increase trade volume and validate the strategy's statistical robustness before further development.

ADDITIONAL METRICS

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

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