LATINOS TRADING

BACKTEST REPORT

Backtest #28637 · AAPL · EVO_EVOEVOEVOE_v1725

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 strategy yields a modest 4.04% ROI but suffers critically from a 25% win rate and 12.6% max drawdown, indicating high volatility. With only four total trades, the Sharpe ratio of 0.35 lacks statistical significance, making the results unreliable for institutional allocation. The sample size is too small to distinguish alpha from random noise. You must expand the backtest period to achieve a robust trade count before trusting these metrics.

ADDITIONAL METRICS

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