# LATINOS TRADING

## BACKTEST REPORT

Backtest #29418 · AAPL · EVO_EVOEVOEVOE_v1956

| 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 yielded a modest 4.04% ROI with a 12.60% max drawdown, but the 25% win rate and 0.35 Sharpe ratio indicate poor risk-adjusted performance. With only four trades, the statistical sample is too small to assert signal validity or reject random chance. The low win rate suggests the system relies on rare, large winners, which is unstable for institutional deployment. Immediate next steps involve backtesting over a longer horizon to increase trade count and verify if the positive ROI persists. Until then, the edge remains unproven and the risk profile is unacceptable for capital allocation.

### ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.