LATINOS TRADING

BACKTEST REPORT

Backtest #29468 · AAPL · EVO_EVOEVOEVOG_v503

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 EVO_EVOEVOEVOG_v503 strategy yields a modest 4.04% ROI with a 0.35 Sharpe ratio, yet the 25% win rate and 12.60% max drawdown reveal significant risk-adjusted inefficiency. With only four total trades, the sample size is statistically insignificant, rendering the performance metrics highly volatile and unreliable for institutional deployment. The low win rate suggests the strategy relies on rare, high-impact outliers rather than consistent edge, amplifying exposure to tail risk. Immediate next steps require expanding the backtest duration to increase trade count and validating robustness against out-of-sample data to confirm if the edge persists beyond noise. Until then, the signal lacks the statistical confidence required for capital

ADDITIONAL METRICS

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