LATINOS TRADING

BACKTEST REPORT

Backtest #29807 · AAPL · EVO_EVOEVOEVOE_v824

ROI	Sharpe	Win Rate	Max Drawdown
+4.48%	0.37	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy achieved a modest ROI of +4.48% but suffered a severe 12.60% max drawdown, indicating poor risk-adjusted performance for a Sharpe ratio of just 0.37. With only four total trades and a win rate of 25%, the statistical sample is too small to establish confidence in the signal efficacy. The high loss rate suggests the entry logic may be overfit or poorly timed, leading to significant capital erosion despite the positive outcome. This result highlights a critical disconnect between return generation and risk management, rendering the current parameters unreliable for live deployment.

ADDITIONAL METRICS

CAGR	**4.48%**
Sortino Ratio	**0.29**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10451.44**

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