LATINOS TRADING

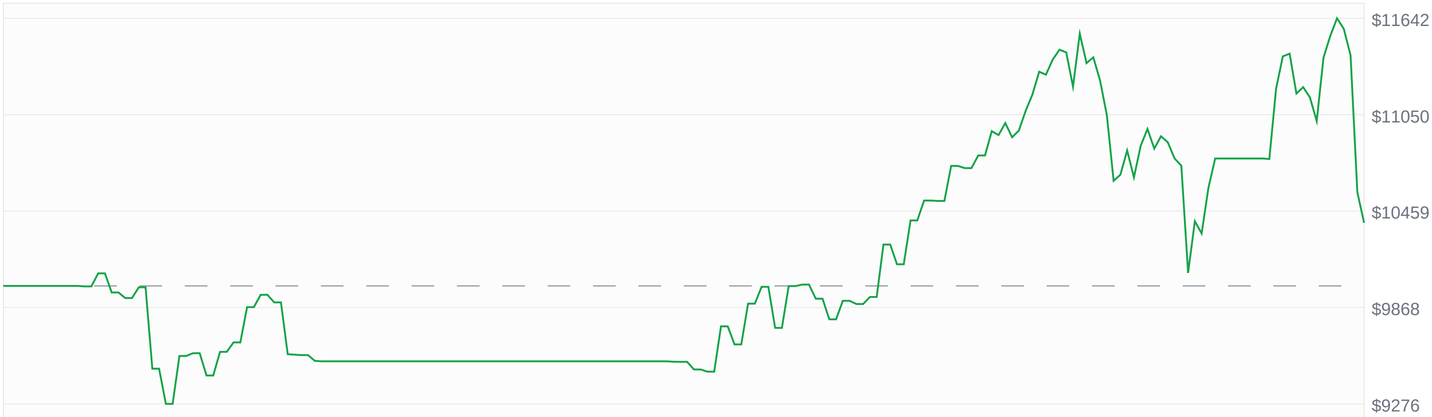
BACKTEST REPORT

Backtest #2504 · AAPL · EVO_GG1RSISNIP_v1153

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 3.84% gain on AAPL masks a fragile model: only 4 trades and a 25% win rate offer negligible statistical power, while a 12.6% drawdown relative to a 3.84% total return yields a poor risk-adjusted profile (Sharpe 0.34). The strategy's reliance on a handful of high-conviction but low-frequency signals fails to demonstrate robustness across varying market regimes or sufficient sample diversity. To validate this edge, I recommend expanding the backtest window to include at least 50+ trades and stress-testing the logic against different volatility environments before considering any live deployment.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

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