LATINOS TRADING

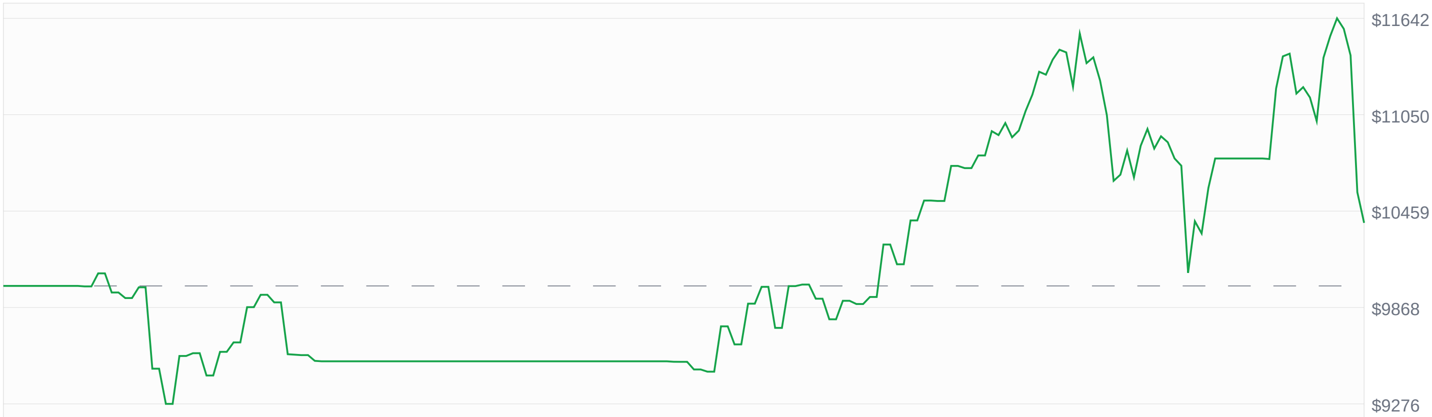
BACKTEST REPORT

Backtest #27211 · AAPL · EVO_GG1RSISNIP_v64

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 strategy captured +3.84% ROI but the Sharpe ratio of 0.34 indicates poor risk-adjusted returns, especially given a 12.60% max drawdown. A 25.0% win rate across only four trades lacks statistical confidence and suggests the edge is likely noise rather than signal. The high drawdown relative to gains confirms the strategy's fragility under adverse conditions. A concrete next step is expanding the sample size to at least 50 trades to validate whether the edge persists before any 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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