LATINOS TRADING

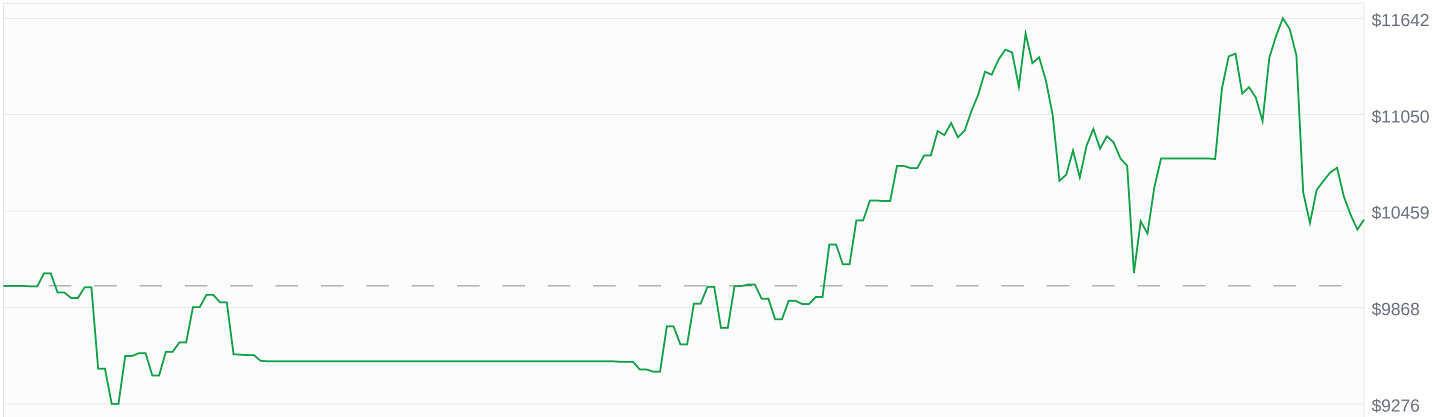
BACKTEST REPORT

Backtest #28036 · AAPL · EVO_GG1RSISNIP_v263

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 captured a modest 4.04% ROI, but the 25% win rate and 0.35 Sharpe ratio reveal poor risk-adjusted efficiency. The 12.60% max drawdown is excessive relative to the small gain, indicating high volatility per trade. Crucially, only four trades provide no statistical confidence; the sample is too small to distinguish signal from noise. This performance is statistically insignificant and likely due to chance rather than robust edge. Next, backtest on a significantly larger dataset to validate if the edge persists across more market cycles.

ADDITIONAL METRICS

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