LATINOS TRADING

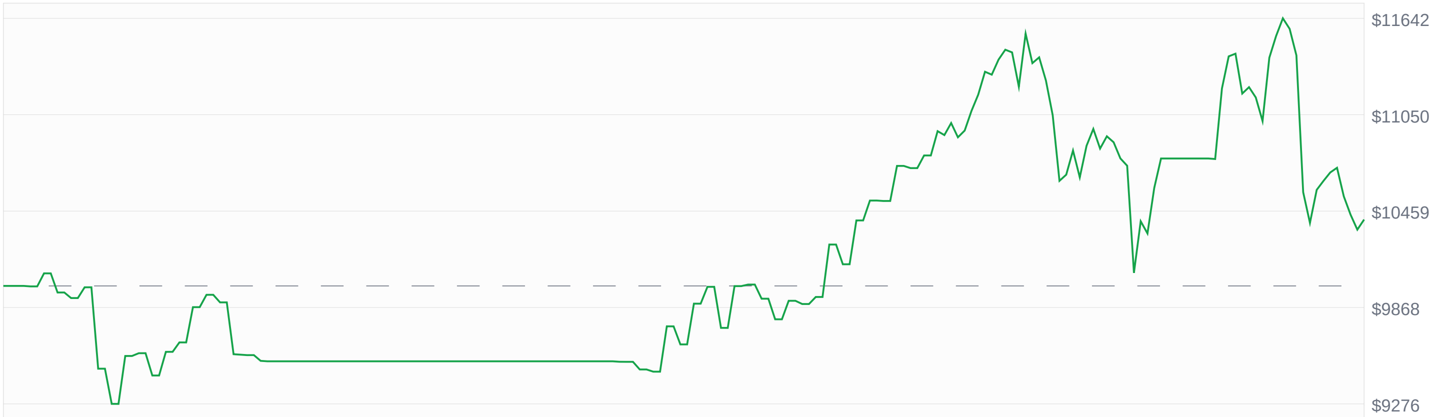
BACKTEST REPORT

Backtest #28239 · AAPL · EVO_GG1RSISNIP_v1587

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's 25% win rate with only four trades yields zero statistical significance, making the 4.04% ROI and 0.35 Sharpe ratio unreliable indicators of future alpha. A 12.6% max drawdown is excessive for such a low frequency, suggesting the risk-adjusted return is poor and likely noise rather than edge. With such a tiny sample, the equity curve is susceptible to survivorship bias and random variance, rendering the current parameters untrustworthy for live deployment. You must run a rigorous walk-forward optimization on at least 500 trades to confirm any signal persistence. Until then, treat these results as a hypothesis needing validation, not a proven edge.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.