LATINOS TRADING

BACKTEST REPORT

Backtest #28240 · 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 generated a modest 4.04% ROI with a negligible 0.35 Sharpe ratio, indicating poor risk-adjusted performance. A critical flaw is the 25% win rate combined with only four trades, rendering results statistically insignificant and heavily skewed by outliers. The 12.60% max drawdown is disproportionately high relative to the gains, suggesting inefficient capital allocation during losing periods. Given this tiny sample size, one cannot infer any predictive alpha from this backtest. The immediate next step is to expand the simulation to at least 100 trades across different market regimes to verify robustness.

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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