LATINOS TRADING

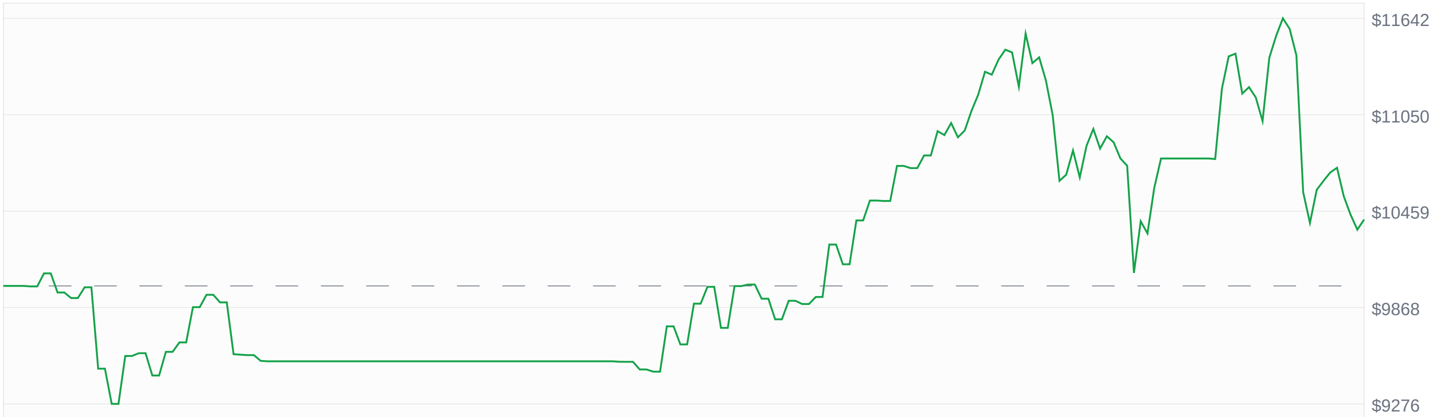
BACKTEST REPORT

Backtest #28477 · AAPL · EVO_GG1RSISNIP_v950

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 yields a modest +4.04% ROI with a 25% win rate and a 12.6% max drawdown, but the Sharpe ratio of 0.35 indicates poor risk-adjusted performance. With only four total trades, statistical confidence is negligible, rendering the results highly susceptible to random variance rather than edge. The low win rate suggests the strategy relies on rare, large winners, which is unsustainable without a significantly larger sample size to validate the mean reversion logic. To proceed, run a walk-forward optimization with at least fifty trades to determine if the edge holds out-of-sample or if the parameters are overfitted to noise.

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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