LATINOS TRADING

BACKTEST REPORT

Backtest #28808 · AAPL · EVO_GG1RSISNIP_v1135

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, but the Sharpe ratio of 0.35 indicates poor risk-adjusted performance. A win rate of 25% with only four trades lacks statistical significance, making results unreliable. The 12.60% max drawdown is high relative to returns, suggesting excessive volatility. Further backtesting with more trades is needed to validate the edge before live deployment.

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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