LATINOS TRADING

BACKTEST REPORT

Backtest #28836 · AAPL · EVO_GG1RSISNIP_v1589

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 +4.04% ROI is statistically insignificant given only four trades and a 25% win rate, rendering the 0.35 Sharpe ratio unreliable. A 12.60% maximum drawdown is excessive for such a tiny sample size, suggesting the strategy is vulnerable to regime shifts rather than edge. While final capital grew, the low trade count prevents any meaningful assessment of risk-adjusted performance or statistical confidence. The strategy likely captured a single favorable move rather than demonstrating consistent alpha. A concrete next step is to expand the backtest period to include at least fifty trades to validate the signal's 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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