LATINOS TRADING

BACKTEST REPORT

Backtest #28837 · 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 strategy generated a modest 4.04% ROI despite a punishing 12.60% drawdown and a low 25% win rate, suggesting reliance on a few large outliers. With only four trades, the Sharpe ratio of 0.35 lacks statistical significance, rendering the performance noise rather than signal. This sample size is too small to validate the logic or assess true risk-adjusted returns. The high drawdown relative to gains indicates poor risk management or execution slippage on losing positions. Next, expand the backtest period to increase the trade count and verify if the edge persists under broader market conditions.

ADDITIONAL METRICS

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