LATINOS TRADING

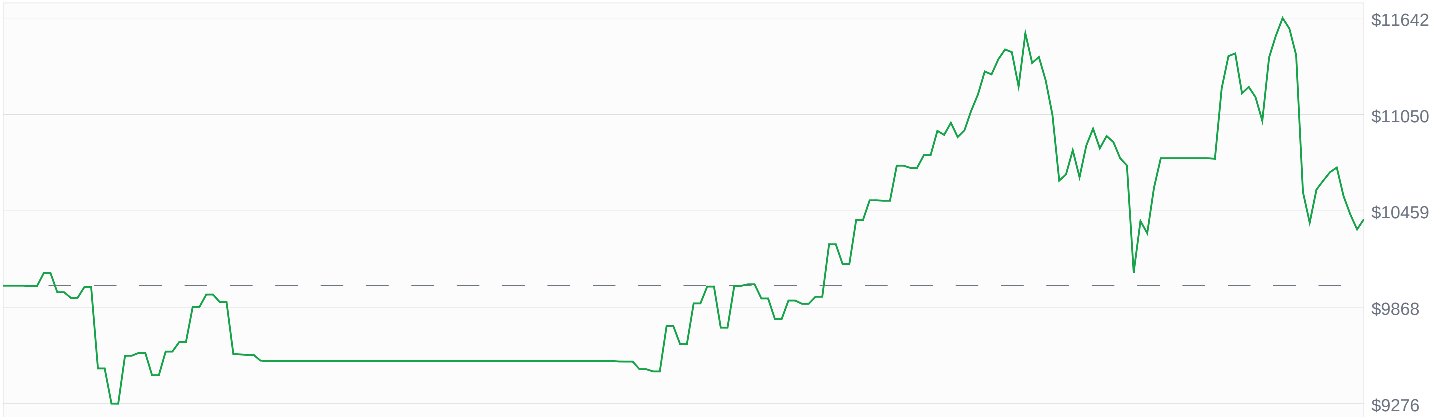
BACKTEST REPORT

Backtest #28916 · AAPL · EVO_GG1RSISNIP_v1172

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 negligible given the 12.60% max drawdown and 25% win rate, indicating high risk-adjusted underperformance. With only four total trades, the Sharpe ratio of 0.35 lacks statistical confidence and is likely skewed by variance rather than edge. The strategy failed to capture consistent alpha, as evidenced by the low final capital growth relative to the equity curve volatility. Immediate next step: significantly increase the trade sample size to validate signal reliability before any capital 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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