LATINOS TRADING

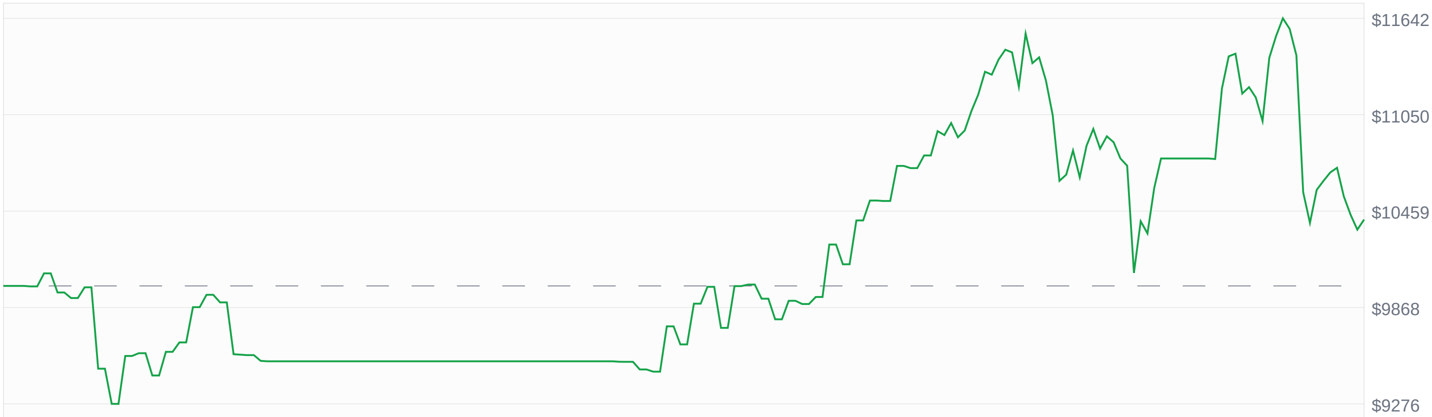
BACKTEST REPORT

Backtest #28947 · AAPL · EVO_GG1RSISNIP_v1201

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 marginal ROI of 4.04% with a poor Sharpe ratio of 0.35, failing to justify the severe 12.60% max drawdown risk. A win rate of only 25% indicates heavy reliance on rare outliers rather than consistent alpha generation. Statistical confidence is negligible given the tiny sample size of just four trades, rendering results unreliable for deployment. The high volatility per trade suggests overfitting rather than robust market edge. Next, expand the backtest period to include at least 100 trades to validate statistical significance before further optimization.

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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