LATINOS TRADING

BACKTEST REPORT

Backtest #28977 · AAPL · EVO_GG1RSISNIP_v1226

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 suffers from a low 0.35 Sharpe ratio and a severe 12.60% max drawdown, indicating poor risk-adjusted performance. With only four total trades and a 25% win rate, the results lack statistical significance and are likely driven by noise rather than a robust edge. The high drawdown relative to returns suggests the risk management parameters are insufficient for the volatility observed. Immediate next steps must involve expanding the backtest period to increase sample size and recalibrating stop-losses to mitigate capital erosion.

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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