LATINOS TRADING

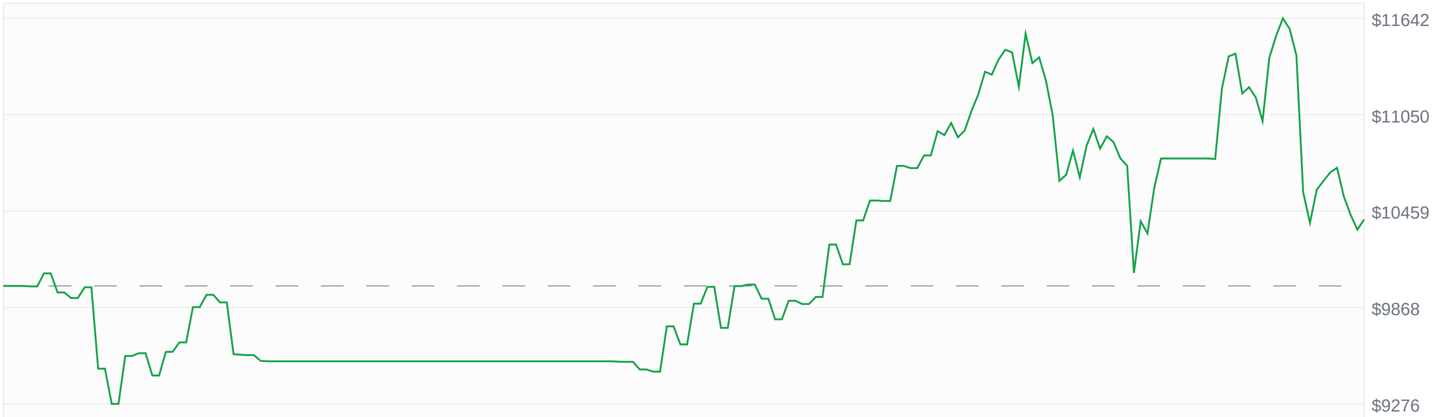
BACKTEST REPORT

Backtest #29300 · AAPL · EVO_GG1RSISNIP_v1271

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 with a poor Sharpe ratio of 0.35, driven by only 4 trades which provides negligible statistical confidence. The 25% win rate and 12.6% max drawdown suggest high risk-adjusted inefficiency that does not justify the capital allocation. Such a small sample size cannot validate the edge, making the results likely noise rather than signal. Next, extend the backtest period to increase trade volume and improve the reliability of the performance metrics.

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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