LATINOS TRADING

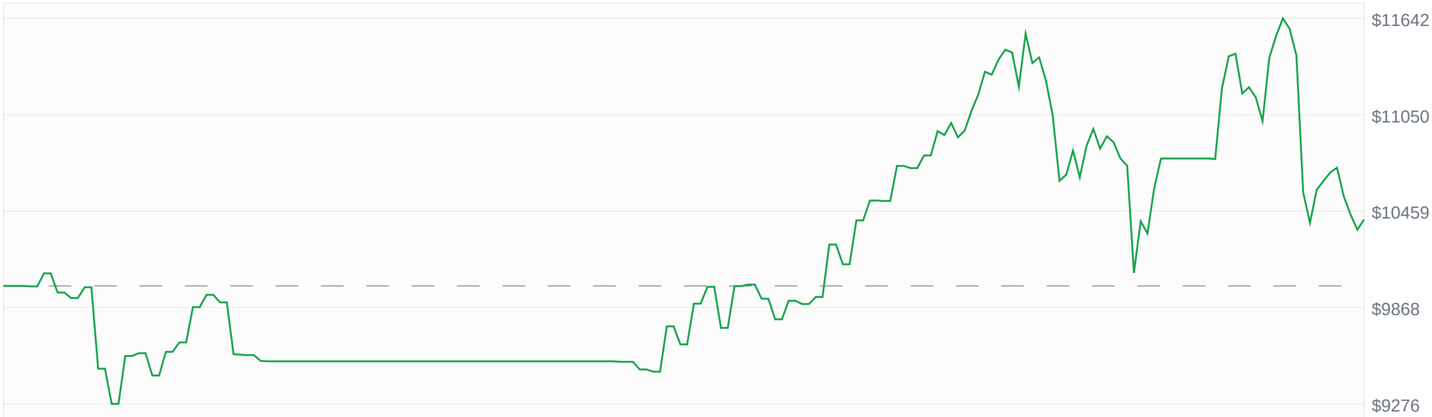
BACKTEST REPORT

Backtest #29301 · 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 final capital of $10,407.11, though the Sharpe ratio of 0.35 indicates poor risk-adjusted performance. A critical weakness is the abysmal 25% win rate, suggesting reliance on four large winners to offset frequent losses. The 12.60% max drawdown is substantial for such a low Sharpe, indicating significant volatility relative to returns. Statistical confidence is minimal given the tiny sample size of only four trades, making results highly susceptible to noise. Next, increase the trade count to at least fifty to validate the edge before considering deployment.

ADDITIONAL METRICS

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

Generated 2026-08-14T03:50:19Z · latinostrading.com