LATINOS TRADING

BACKTEST REPORT

Backtest #29329 · AAPL · EVO_GG1RSISNIP_v222

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 captured a modest 4.04% gain but suffered a severe 12.60% drawdown on only four trades, yielding a poor 0.35 Sharpe ratio. This tiny sample size renders the 25% win rate statistically insignificant and unreliable for forecasting. The high volatility relative to returns suggests the model lacks robust edge. We must expand the backtest window to increase trade count and validate performance before live 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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