LATINOS TRADING

BACKTEST REPORT

Backtest #29359 · AAPL · EVO_GG1RSISNIP_v59

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 modest 4.04% ROI but suffers from a weak 0.35 Sharpe ratio and a concerning 12.60% max drawdown. A mere 4 trades with a 25% win rate provides statistically insignificant confidence, rendering the results prone to random noise rather than edge. The high drawdown relative to returns suggests poor risk-adjusted performance despite positive final capital growth. Future efforts must focus on expanding the sample size to validate the signal logic and reduce variance. Until then, the strategy remains unproven and unsuitable for 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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