LATINOS TRADING

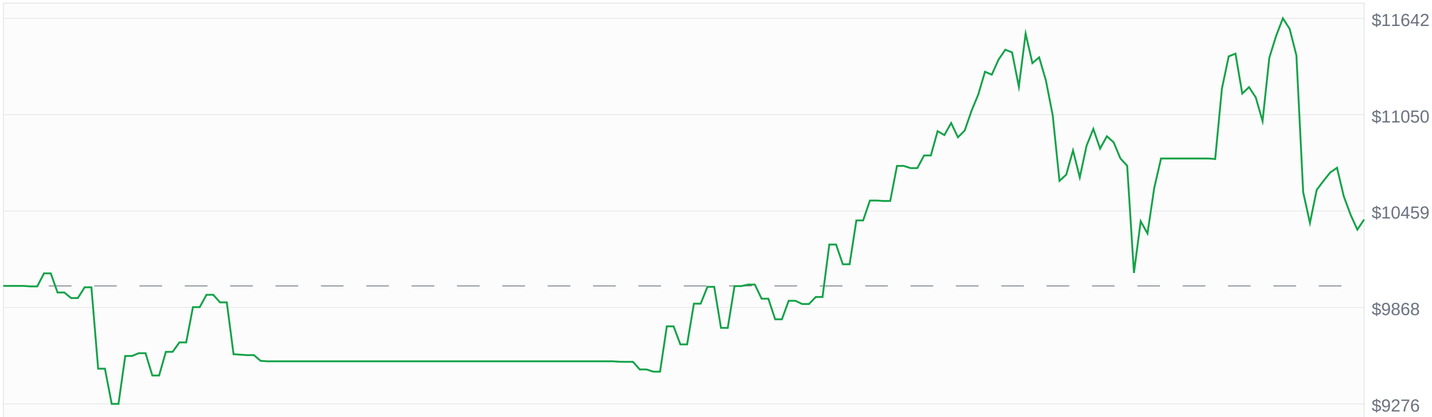
BACKTEST REPORT

Backtest #29498 · AAPL · EVO_GG1RSISNIP_v898

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 yielded a modest 4.04% ROI but suffered a severe 12.60% max drawdown, indicating poor risk-adjusted performance despite a Sharpe ratio of 0.35. The 25% win rate across only four trades offers negligible statistical confidence, rendering the results indistinguishable from random noise. High volatility relative to returns suggests the logic is unstable for live deployment. Future testing must expand the sample size significantly to validate the edge. Until then, the strategy lacks the robustness required for institutional allocation.

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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