LATINOS TRADING

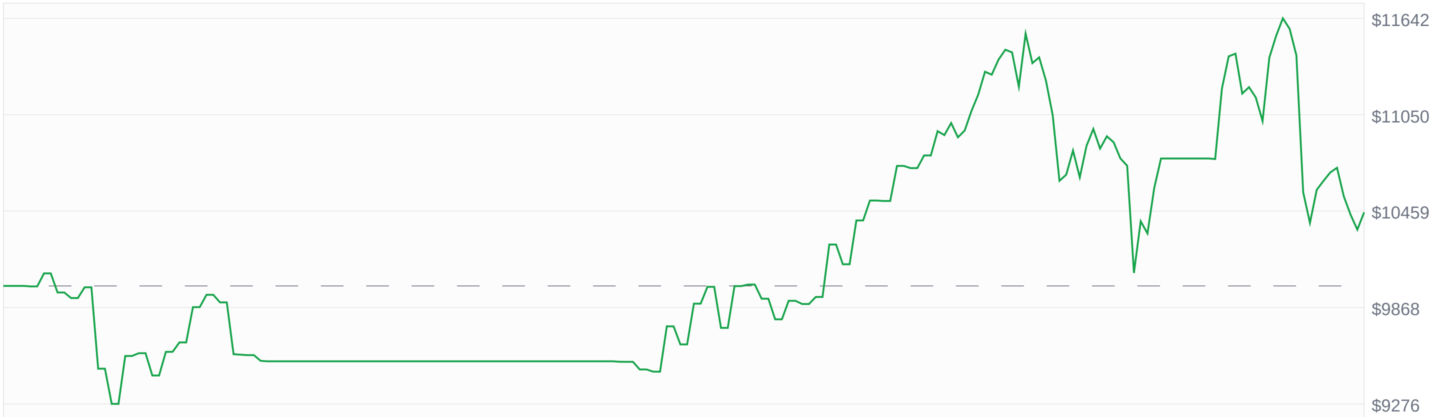
BACKTEST REPORT

Backtest #29571 · AAPL · EVO_GG1RSISNIP_v908

ROI	Sharpe	Win Rate	Max Drawdown
+4.48%	0.37	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a modest ROI of +4.48% but suffers from a low Sharpe ratio of 0.37 and a 12.6% max drawdown, indicating poor risk-adjusted performance. With only four trades, the 25% win rate lacks statistical confidence, rendering the results highly susceptible to variance rather than edge. The high drawdown relative to gains suggests the strategy fails to control downside effectively during adverse price action. This sample size is too small to validate any systematic alpha, making the findings statistically insignificant for institutional deployment. The immediate next step is to extend the backtest period to generate a larger trade count for robust validation of the signal logic.

ADDITIONAL METRICS

CAGR	**4.48%**
Sortino Ratio	**0.29**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10451.44**