LATINOS TRADING

BACKTEST REPORT

Backtest #29832 · AAPL · EVO_GG1RSISNIP_v1370

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 generated a modest 4.48% ROI with a low Sharpe ratio of 0.37, indicating poor risk-adjusted returns relative to volatility. A 25% win rate on only four trades suggests the edge is statistically insignificant and highly susceptible to randomness. The 12.60% max drawdown is excessive for such a small capital gain, highlighting poor risk management in this configuration. Given the tiny sample size, confidence in the signal's reliability is virtually nonexistent. Next, run a 500-trade backtest to determine if the edge holds up over a statistically significant period.

ADDITIONAL METRICS

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