LATINOS TRADING

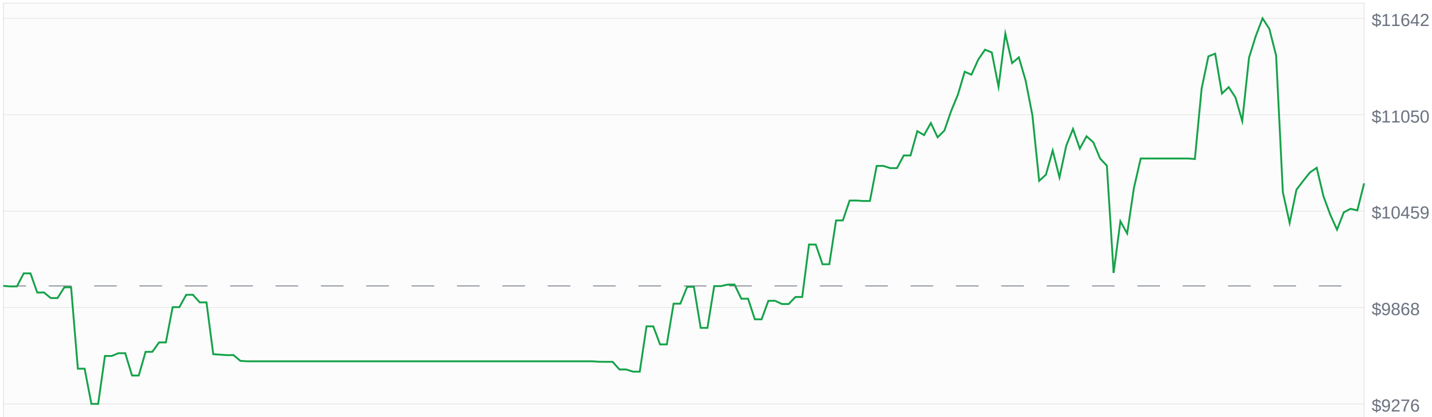
BACKTEST REPORT

Backtest #32243 · AAPL · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+6.26%	0.47	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a modest 6.26% return on AAPL, but the 0.47 Sharpe ratio and 12.60% maximum drawdown reveal significant risk relative to the gains. A 25% win rate indicates the system relies heavily on a few large winners to offset frequent losses, a structure that often fails during sideways markets. With only four total trades, the sample size is statistically negligible, meaning these results likely reflect luck rather than consistent edge. The primary failure is the lack of statistical confidence, making it impossible to distinguish this performance from random noise. The concrete next step is to extend the backtest period to at least one hundred trades to establish a reliable baseline before considering any live

ADDITIONAL METRICS

CAGR	**6.26%**
Sortino Ratio	**0.37**
Turnover	**8.04x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10629.28**

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