LATINOS TRADING

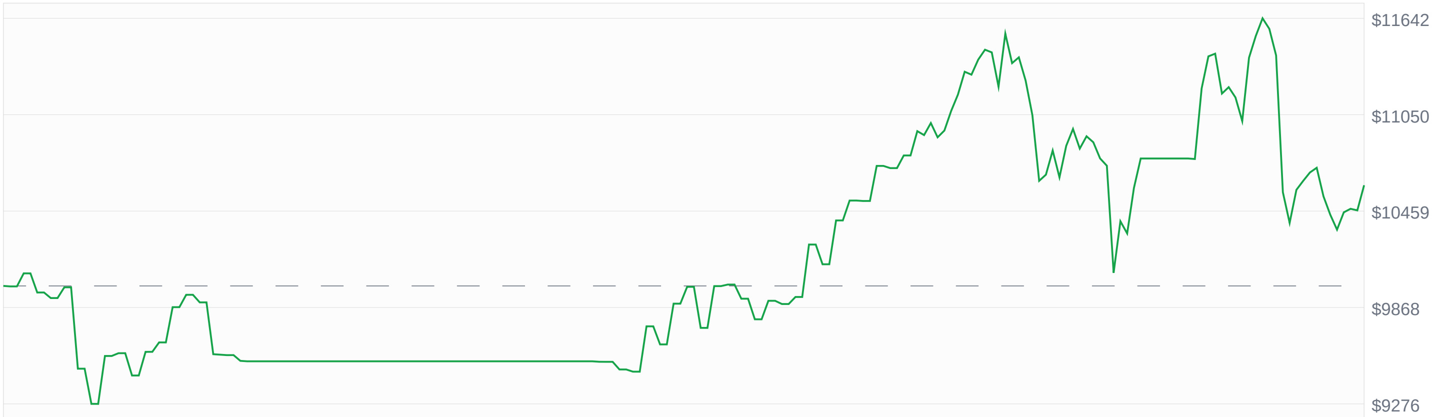
BACKTEST REPORT

Backtest #32317 · AAPL · EVO_GG1RSISNIP_v302

ROI	Sharpe	Win Rate	Max Drawdown
+6.14%	0.46	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

This backtest shows a positive return of +6.14%, yet the 25% win rate and 0.46 Sharpe ratio indicate the strategy relies on a few large winners to offset frequent losses. The 12.60% max drawdown is significant relative to the gains, suggesting high volatility and poor risk control. With only four trades, the statistical confidence is negligible, meaning these results are likely noise rather than a replicable edge. The primary failure is the lack of consistency, where the profit factor is too fragile to survive market friction. A concrete next step is to extend the backtest period to at least 100 trades to establish a statistically valid baseline before considering any deployment.

ADDITIONAL METRICS

CAGR	**6.14%**
Sortino Ratio	**0.36**
Turnover	**8.04x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10617.64**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.