LATINOS TRADING

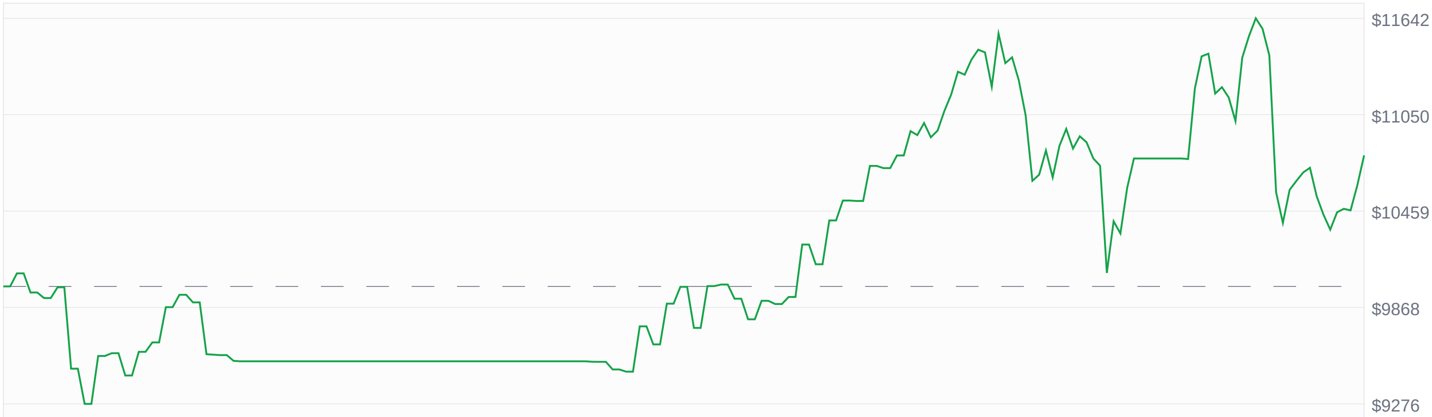
BACKTEST REPORT

Backtest #35065 · AAPL · EVO_GG1RSISNIP_v1265

ROI	Sharpe	Win Rate	Max Drawdown
+7.98%	0.57	50.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 7.98 percent return, but the 50 percent win rate and 0.57 Sharpe ratio suggest the alpha is weak relative to the 12.60 percent drawdown experienced. With only four total trades, the sample size is far too small to establish statistical significance, meaning these results could easily be noise rather than a robust edge. The primary failure is the poor risk-adjusted return, where the capital erosion during drawdowns nearly offsets the gains. The concrete next step is to expand the backtest to include at least two hundred trades across different market regimes to validate the signal before deploying any real capital.

ADDITIONAL METRICS

CAGR	**7.98%**
Sortino Ratio	**0.44**
Turnover	**8.06x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10800.78**

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