LATINOS TRADING

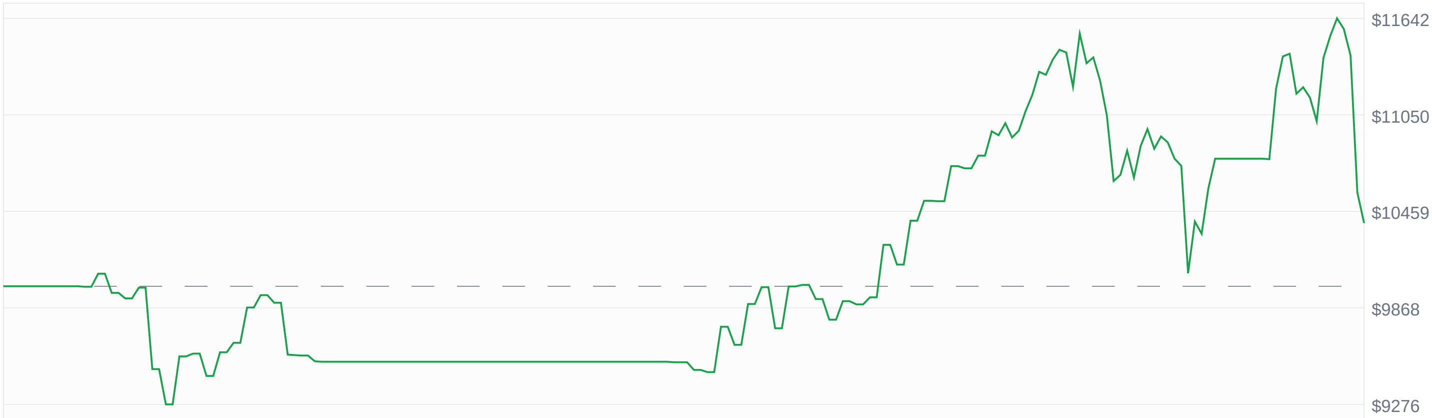
BACKTEST REPORT

Backtest #3828 · AAPL · EVO_GG1RSISNIP_v1422

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a modest +3.84% ROI but suffered a disproportionately large 12.60% max drawdown, indicating poor risk-adjusted performance. The Sharpe ratio of 0.34 and 25% win rate across only four trades signal high variance and negligible statistical confidence. This sample size is far too small to distinguish edge from random noise. I recommend expanding the backtest period to at least 50 trades before considering further optimization. Until then, the results are inconclusive and too risky for live deployment.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**