LATINOS TRADING

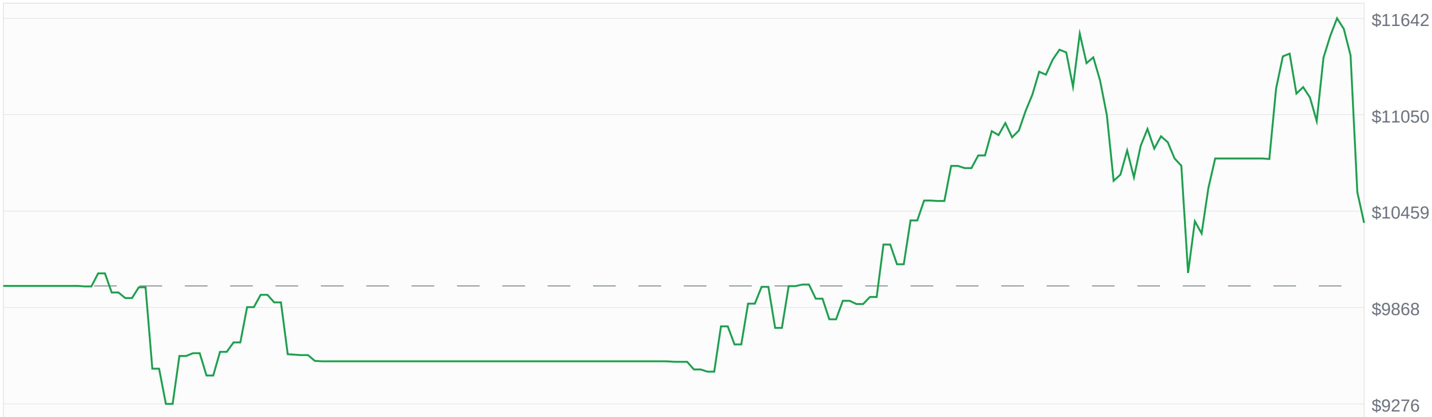
BACKTEST REPORT

Backtest #7684 · AAPL · EVO_GG1RSISNIP_v1542

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 yielded a modest ROI of +3.84% but suffered a high max drawdown of 12.60%, indicating poor risk-adjusted performance relative to the Sharpe ratio of 0.34. The critical flaw is the tiny sample size of only four trades, rendering the 25% win rate statistically insignificant and unreliable for prediction. Such sparse data cannot support robust confidence in the signal logic, as outliers heavily skew the results. Further optimization is premature until the backtest period is extended to capture more market cycles. Increase the simulation timeframe significantly to validate the edge before any deployment consideration.

ADDITIONAL METRICS

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

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