LATINOS TRADING

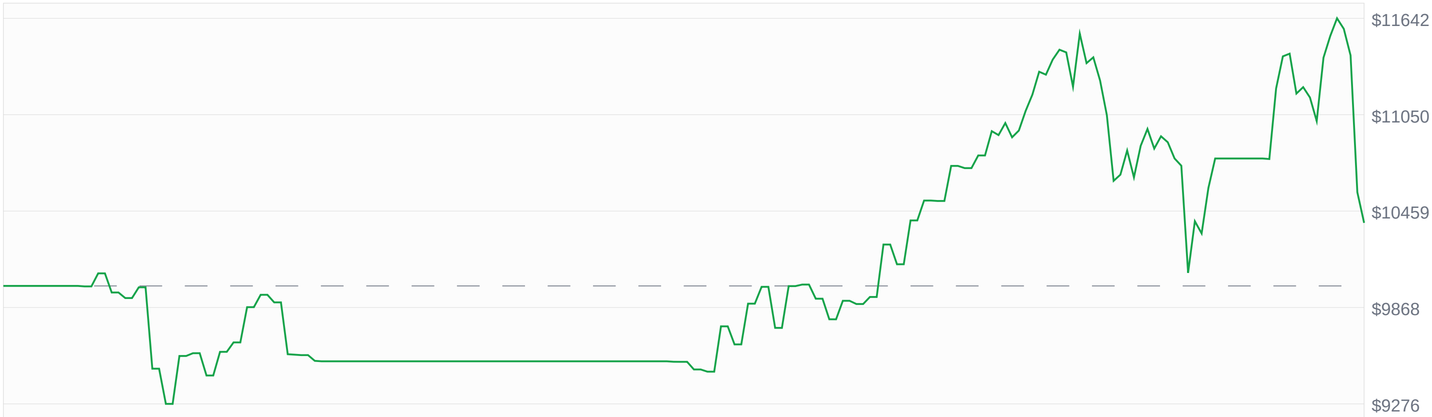
BACKTEST REPORT

Backtest #8656 · AAPL · EVO_GG1RSISNIP_v1566

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 shows a marginal ROI of +3.84% but suffers from an abysmal 25% win rate and a high 12.60% max drawdown. With only four total trades, the Sharpe ratio of 0.34 is statistically insignificant and likely noise rather than alpha. This small sample size precludes any meaningful confidence in the strategy's edge or robustness. The poor risk-adjusted returns suggest the logic fails to capture consistent trends or manage downside effectively. Next, expand the backtest period to increase trade count and verify if the low win rate persists across different market regimes.

ADDITIONAL METRICS

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