LATINOS TRADING

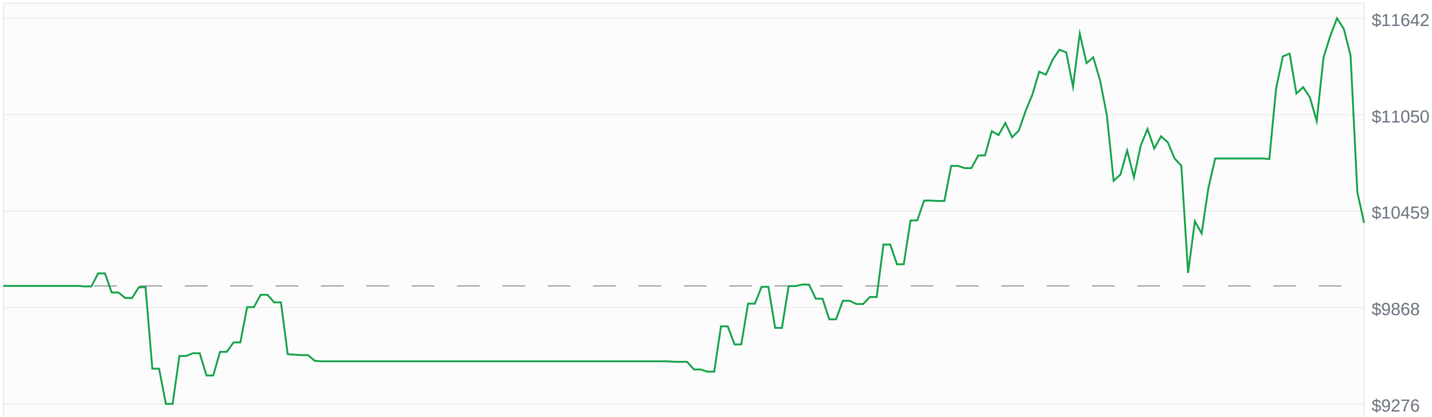
BACKTEST REPORT

Backtest #8661 · 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 backtest shows a 3.84% ROI but with a critically low Sharpe of 0.34 and a 12.60% drawdown. The 25% win rate across only 4 trades indicates poor statistical significance; results are likely noise rather than alpha. The strategy's risk-adjusted returns are subpar, and the high drawdown relative to gains is concerning. Further optimization is needed to increase the trade count and win rate before considering 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**

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