# LATINOS TRADING

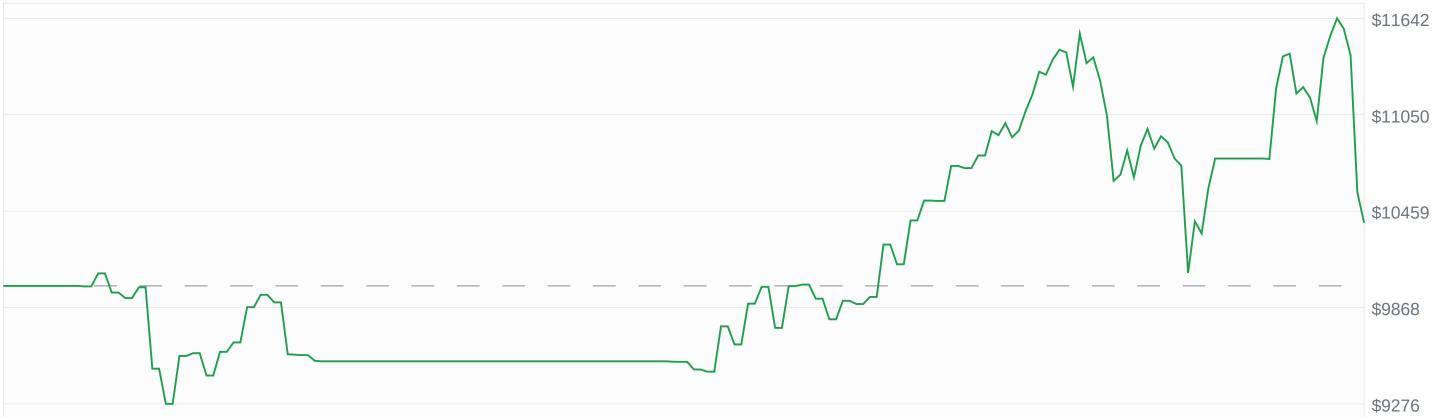
## BACKTEST REPORT

Backtest #1909 · AAPL · EVO_GG1RSISNIP_v71

| 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 results are negative: the backtest produced a modest +3.84% ROI, but the Sharpe ratio of 0.34 signals poor risk-adjusted performance, while a 12.60% max drawdown on a $10,000 base is steep for such minimal gains. The win rate of just 25% is mathematically unsustainable here because the sample size is only four trades, meaning the results are driven entirely by a handful of outcomes rather than any genuine edge. A single losing streak would erase the entire gain, so the statistical confidence is effectively zero. The next step is to run a walk-forward optimization with at least 50 trades to determine whether the signal logic holds up in live market regimes or if it was simply random noise.

## ADDITIONAL METRICS

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