

# LATINOS TRADING

## BACKTEST REPORT



Backtest #27099 · AAPL · EVO\_GG1RSISNIP\_v354

|        |        |          |              |
|--------|--------|----------|--------------|
| 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

This backtest is statistically uninformative with only four trades, making the 25% win rate and 0.34 Sharpe ratio unreliable signals of edge. While the 3.84% ROI is positive, the 12.60% max drawdown relative to gains suggests poor risk-adjusted performance. The tiny sample size prevents any confident conclusion about the strategy's viability. Next, run a walk-forward optimization with expanded data to increase trade count and validate robustness before any 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 |