LATINOS TRADING

BACKTEST REPORT

Backtest #29020 · AAPL · EVO_GG1RSISNIP_v350

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.35	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy shows marginal alpha with a 4.04% ROI and 0.35 Sharpe, but fails risk-adjusted efficiency against a 12.60% max drawdown. A mere four trades render the 25% win rate statistically insignificant, offering no confidence in the mean reversion edge. The low sample size suggests noise rather than signal, making performance metrics unreliable for live deployment. Immediate next step is expanding the backtest window to capture more market cycles and increase statistical power.

ADDITIONAL METRICS

CAGR	**4.04%**
Sortino Ratio	**0.27**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10407.11**