LATINOS TRADING

BACKTEST REPORT

Backtest #29657 · AAPL · EVO_GG1RSISNIP_v1307

ROI	Sharpe	Win Rate	Max Drawdown
+4.48%	0.37	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a modest four percent return but suffered a twelve-point drawdown on only four trades, rendering the Sharpe ratio of 0.37 statistically insignificant due to the tiny sample size. A twenty-five percent win rate indicates reliance on a few large winners masking frequent losses, which is unsustainable for institutional capital. With such low trade frequency, the results lack the statistical power to confirm any edge or signal reliability. Future iterations must increase trade volume to validate the logic and reduce variance before considering deployment.

ADDITIONAL METRICS

CAGR	**4.48%**
Sortino Ratio	**0.29**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10451.44**

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