LATINOS TRADING

BACKTEST REPORT

Backtest #29891 · AAPL · EVO_GG1RSISNIP_v1404

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 captures modest gains but suffers from a dangerously low win rate of 25% across only four trades, rendering results statistically insignificant and highly susceptible to random variance. A Sharpe ratio of 0.37 indicates poor risk-adjusted returns, while a 12.60% drawdown exposes capital to unnecessary volatility relative to the minimal 4.48% profit generated. This tiny sample size cannot validate the edge, making the positive ROI likely noise rather than a replicable alpha source. Immediate next steps require expanding the backtest window to thousands of trades to determine if the win rate stabilizes or if the strategy simply suffers from overfitting. Until robust data confirms consistency, the system remains untradeable for live

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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