LATINOS TRADING

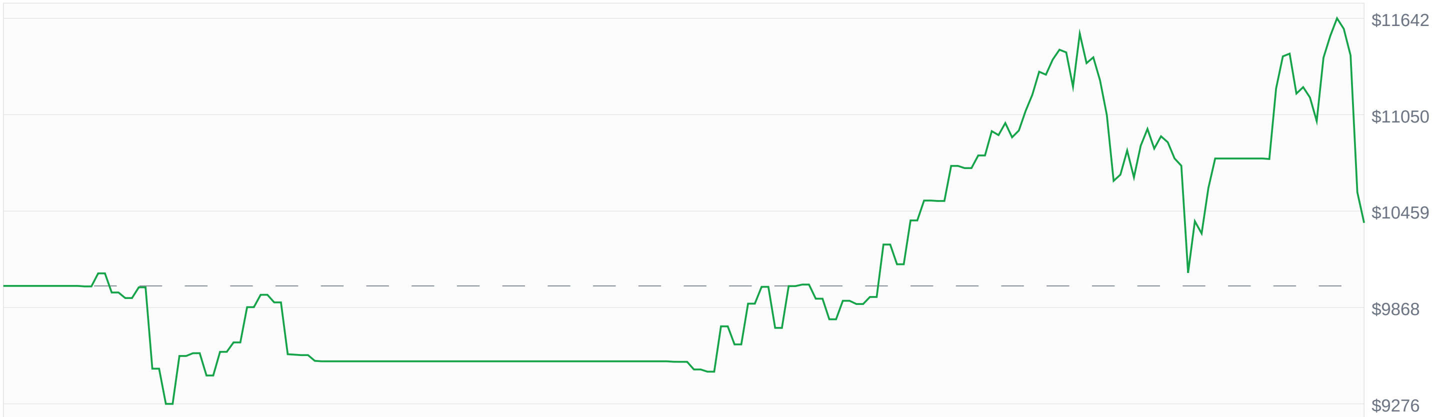
BACKTEST REPORT

Backtest #3886 · AAPL · EVO_GG1RSISNIP_v1449

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 exhibits critical structural flaws: only 4 trades and a 25% win rate render the 3.84% ROI statistically meaningless. The Sharpe ratio of 0.34 confirms poor risk-adjusted returns, while the 12.60% drawdown disproportionately erodes gains. With such a tiny sample, the results lack predictive power and likely reflect noise rather than alpha. Next step: run a walk-forward optimization with a larger historical window to validate robustness before trusting this signal.

ADDITIONAL METRICS

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

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