# LATINOS TRADING

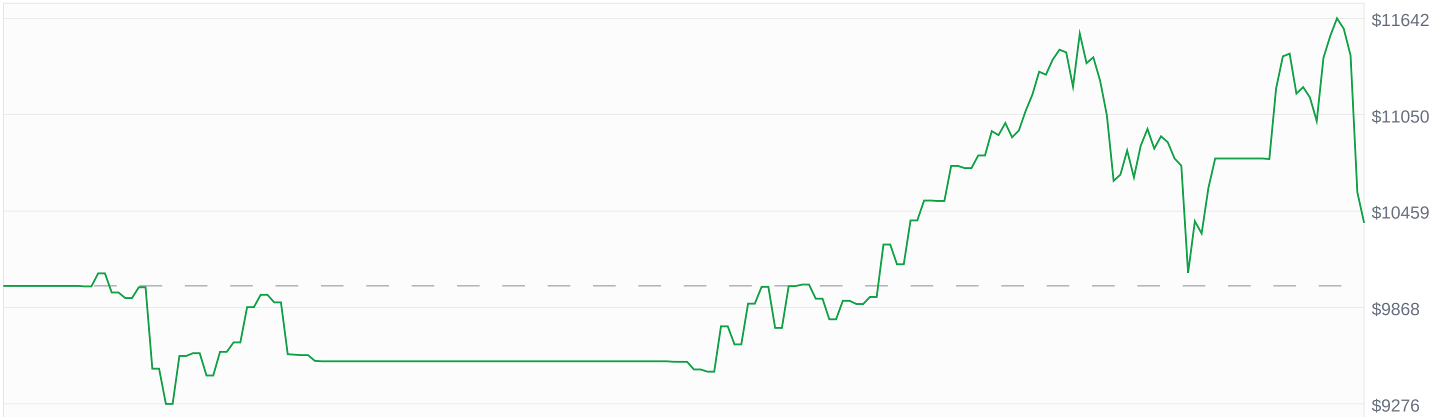
## BACKTEST REPORT

Backtest #8663 · AAPL · EVO_GG1RSISNIP_v1566

| 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 reveals a strategy with low statistical confidence due to the tiny sample size of only four trades, rendering the 25% win rate unreliable for predictive purposes. While the ROI is positive at 3.84%, the Sharpe ratio of 0.34 indicates poor risk-adjusted returns that barely outperform a buy-and-hold benchmark when considering volatility. The 12.60% maximum drawdown is disproportionately high relative to the total profit, suggesting significant vulnerability to market noise during holding periods. To improve robustness, the strategy must be validated on a larger historical dataset to determine if the edge persists beyond random chance. Immediate expansion of the backtest window is necessary to establish a reliable baseline for risk

## ADDITIONAL METRICS

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