

LATINOS TRADING

BACKTEST REPORT



Backtest #8664 · 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 on AAPL shows a +3.84% ROI with a low Sharpe ratio of 0.34 and high drawdown, indicating poor risk-adjusted performance. The 25% win rate across only four trades is statistically insignificant, likely due to overfitting rather than genuine edge. The high drawdown relative to returns suggests poor risk management. Next step is increasing the trade count significantly to validate the strategy's robustness.

ADDITIONAL METRICS

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