

LATINOS TRADING

BACKTEST REPORT



Backtest #8667 · 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

The strategy yields a modest +3.84% return with a low Sharpe of 0.34, indicating poor risk-adjusted performance relative to capital preservation. A 25% win rate across only four trades renders the results statistically insignificant, likely reflecting noise rather than a robust alpha signal. The 12.60% drawdown is excessive for such a small sample, highlighting the fragility of the entry logic. Increasing the trade count is essential to verify if the edge persists beyond random variance. Next, expand the lookback period to gather sufficient data for a meaningful confidence assessment.

ADDITIONAL METRICS

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