

LATINOS TRADING

BACKTEST REPORT



Backtest #8671 · 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 but suffers from a poor Sharpe ratio of 0.34 and a high 12.60% drawdown relative to gains. A 25% win rate with only four trades offers no statistical confidence, making the results likely due to chance rather than edge. The sample size is critically small for institutional validity, rendering the performance metrics unreliable for deployment. Further analysis requires expanding the backtest window to increase trade frequency and validate the signal logic.

ADDITIONAL METRICS

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