

LATINOS TRADING

BACKTEST REPORT



Backtest #49069 · AAPL · EVO_GG1RSISNIP_v1171

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +10.70% ROI masks severe statistical unreliability, as a sample of only two trades provides zero confidence in the 50% win rate. A Sharpe ratio of 0.87 is mediocre and meaningless with such a tiny dataset, while the 11.5% drawdown indicates high volatility relative to the returns. The strategy failed to demonstrate consistent edge or risk control over a meaningful period. Extend the backtest to at least two hundred trades across multiple market regimes to validate the signal before deploying capital.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61