LATINOS TRADING

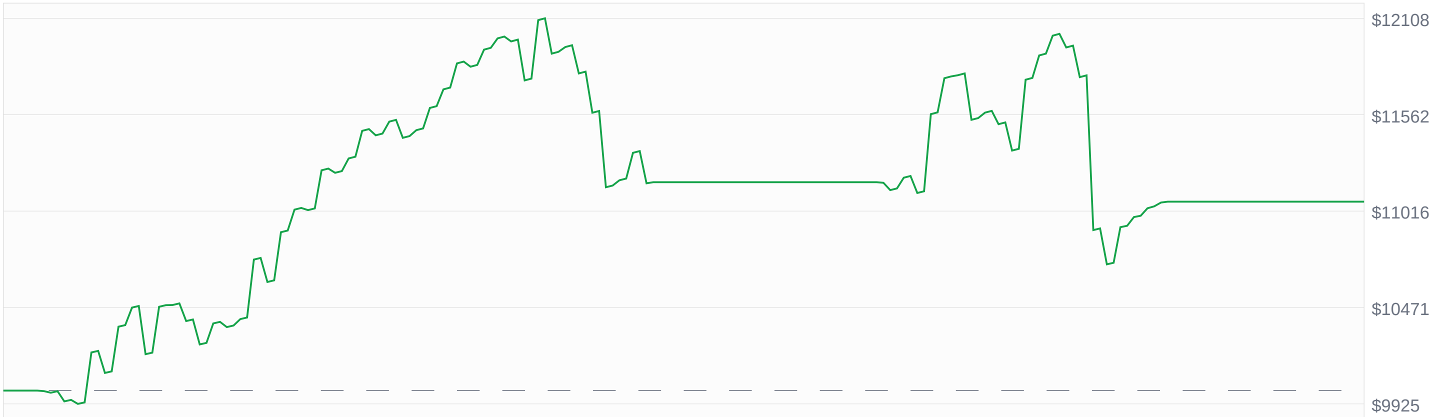
BACKTEST REPORT

Backtest #40896 · AAPL · EVO_GG1RSISNIP_v1646

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 and 0.87 Sharpe ratio suggest modest alpha, but the 50% win rate and 11.50% max drawdown indicate high variance in a sample of only two trades. Statistical confidence is negligible here because two data points cannot validate the strategy's edge or risk-adjusted performance against market noise. The strategy likely captured a single favorable move rather than demonstrating consistent predictive power, leaving the backtest statistically insignificant. A concrete next step is to extend the simulation period to include at least 100 trades to establish a reliable baseline for Sharpe ratio and drawdown metrics.

ADDITIONAL METRICS

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

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