LATINOS TRADING

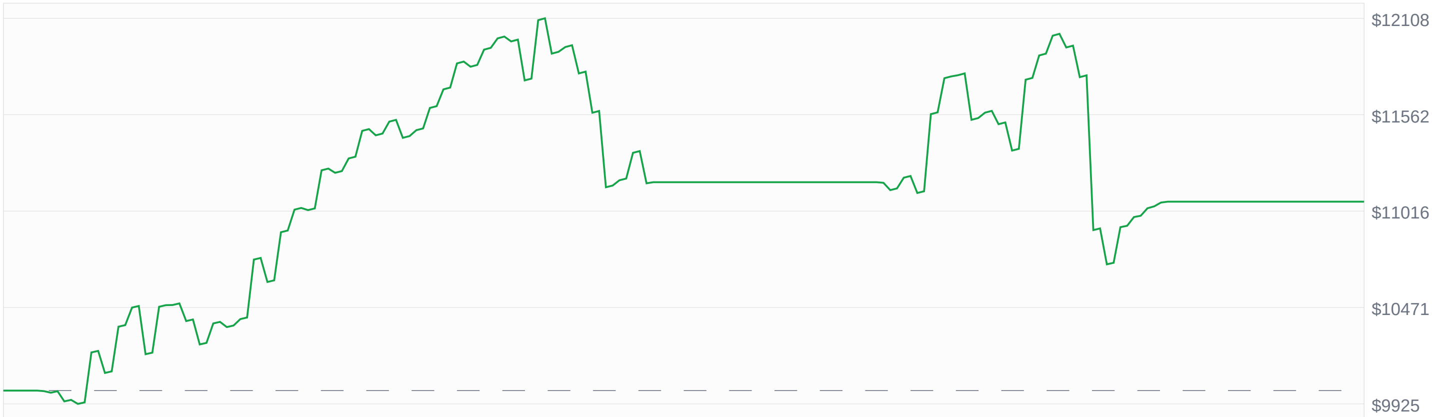
BACKTEST REPORT

Backtest #49746 · AAPL · EVO_GG1RSISNIP_v976

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% return and 0.87 Sharpe ratio appear promising but are statistically meaningless with only two trades, making the 50% win rate a coin flip rather than a signal. The 11.50% maximum drawdown is disproportionately high relative to the modest gains, indicating poor risk management and significant volatility exposure. This tiny sample size provides zero confidence in the strategy's edge or robustness, as one lucky trade can skew the entire equity curve. The strategy likely relies on luck rather than a repeatable alpha, given the lack of statistical significance. The only concrete next step is to extend the backtest period to include at least one hundred trades to establish a valid baseline for performance evaluation.

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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