LATINOS TRADING

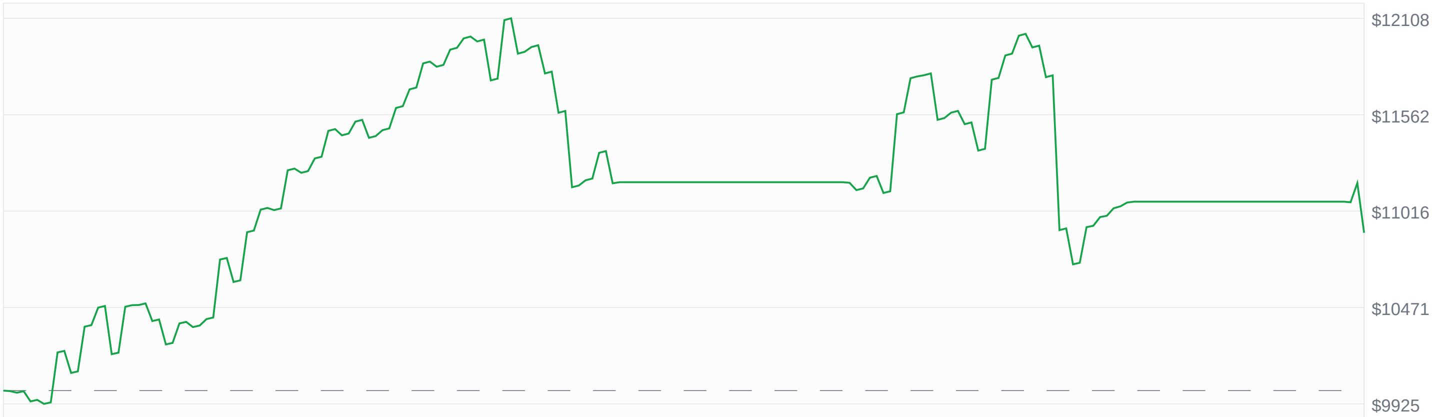
BACKTEST REPORT

Backtest #57590 · AAPL · Alpha Trend Follower-INVVERTED

ROI	Sharpe	Win Rate	Max Drawdown
+8.90%	0.73	33.3%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Alpha Trend Follower-InVERTED backtest on AAPL shows a positive ROI of 8.90%, yet the 33.3% win rate and low Sharpe ratio of 0.73 suggest poor risk-adjusted returns. With only three total trades, the statistical confidence in these metrics is critically low, making the 11.50% maximum drawdown unreliable for assessing true risk. The strategy likely failed to capture enough trend cycles to validate its logic, as evidenced by the minimal trade count. Next, expand the testing window to include full market cycles and adjust entry filters to increase trade frequency before deployment.

ADDITIONAL METRICS

CAGR	**8.90%**
Sortino Ratio	**0.41**
Turnover	**6.54x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10893.33**