

LATINOS TRADING

BACKTEST REPORT

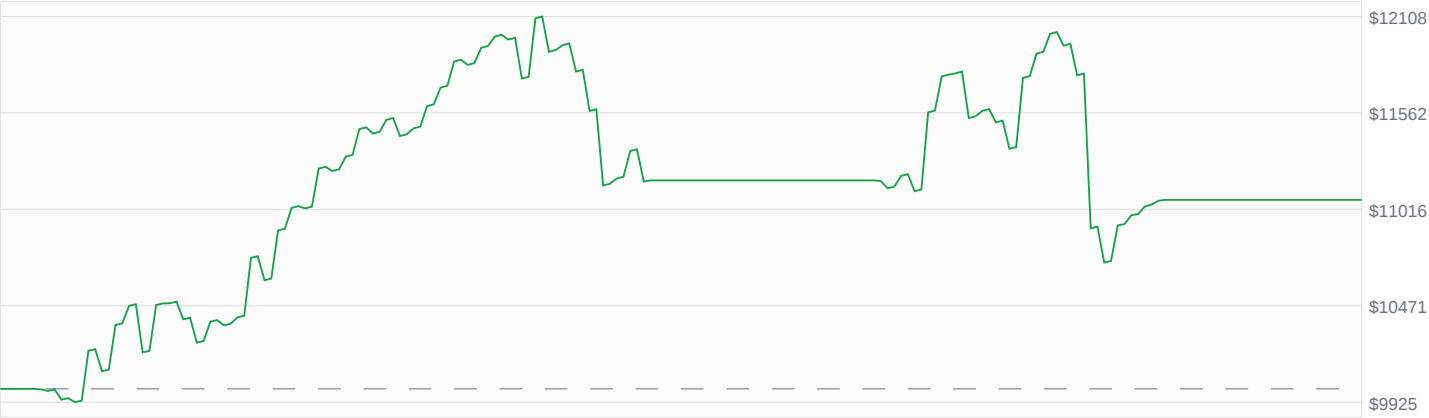


Backtest #45414 · AAPL · EVO_GG1RSISNIP_v384

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 strategy generated a 10.70% return on AAPL, but the 0.87 Sharpe ratio and 11.50% max drawdown indicate mediocre risk-adjusted performance. With only two total trades, the 50% win rate is statistically insignificant and offers no reliable confidence in the edge. The small sample size prevents any meaningful validation of the signal logic or robustness against market variance. A concrete next step is to expand the backtest period to include at least one hundred trades to establish statistical significance before any further optimization.

ADDITIONAL METRICS

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