

LATINOS TRADING

BACKTEST REPORT



Backtest #45615 · AAPL · EVO_GG1RSISNIP_v84

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 appear promising on the surface, but the 50.0% win rate and 11.50% max drawdown suggest fragile execution. Statistical confidence is negligible because a sample size of only two trades lacks the depth to validate the EVO_GG1RSISNIP_v84 logic against market noise. You cannot distinguish genuine alpha from random variance with such limited data points. The single concrete next step is to extend the backtest period to include at least one hundred trades to establish a reliable performance baseline.

ADDITIONAL METRICS

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