LATINOS TRADING

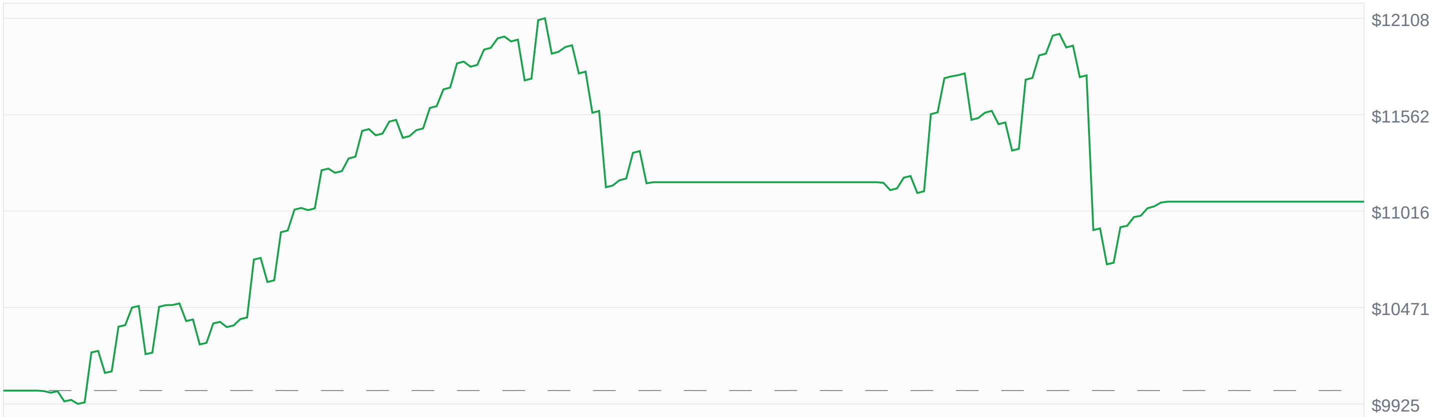
BACKTEST REPORT

Backtest #49354 · 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 modest 10.70% return, yet the 11.50% drawdown indicates poor risk management relative to gains. With only two trades, the 50.0% win rate and 0.87 Sharpe ratio lack statistical significance, making current performance metrics unreliable indicators of true edge. This tiny sample size prevents any confident assessment of the RSI logic or overall robustness against market volatility. The primary failure is insufficient trade frequency to validate the algorithm, rendering the results anecdotal rather than empirical. The immediate next step is to extend the backtest period to include at least one hundred trades to establish a meaningful baseline for risk-adjusted returns.

ADDITIONAL METRICS

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