LATINOS TRADING

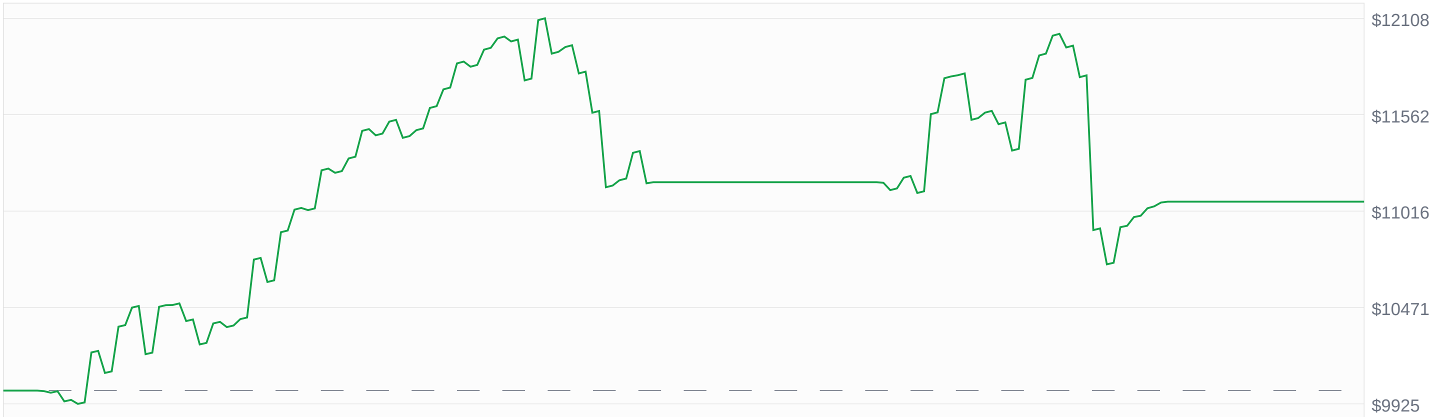
BACKTEST REPORT

Backtest #46710 · AAPL · EVO_GG1RSISNIP_v48

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 EVO_GG1RSISNIP_v48 backtest on AAPL shows a nominal 10.70% return, but the sample size of only two trades renders any statistical confidence meaningless. A 50% win rate with a max drawdown of 11.50% suggests the strategy lacks robustness against volatility rather than capturing consistent alpha. The low trade count prevents meaningful Sharpe ratio interpretation, as the figure of 0.87 is easily skewed by a single outlier. We must expand the data window or adjust parameters to generate sufficient trade frequency for reliable validation before deployment.

ADDITIONAL METRICS

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