LATINOS TRADING

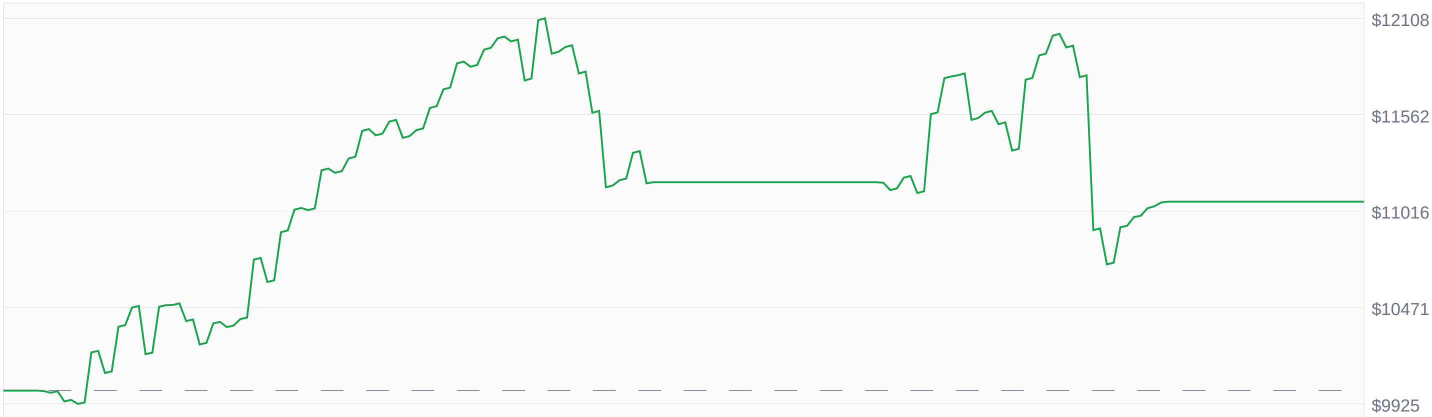
BACKTEST REPORT

Backtest #47004 · AAPL · EVO_GG1RSISNIP_v1601

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_v1601 backtest on AAPL shows a 10.7% return, yet the 50% win rate and single-digit trade count reveal a statistically insignificant sample that masks extreme volatility risk. A Sharpe ratio of 0.87 suggests modest risk-adjusted performance, but an 11.5% drawdown with only two trades indicates the strategy lacks robustness under varying market conditions. Without additional data points, the observed profitability is likely noise rather than a reliable alpha signal for institutional deployment. The next step requires stress-testing this logic across multiple years of AAPL data to validate whether the strategy can survive extended drawdowns before considering live capital allocation.

ADDITIONAL METRICS

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