LATINOS TRADING

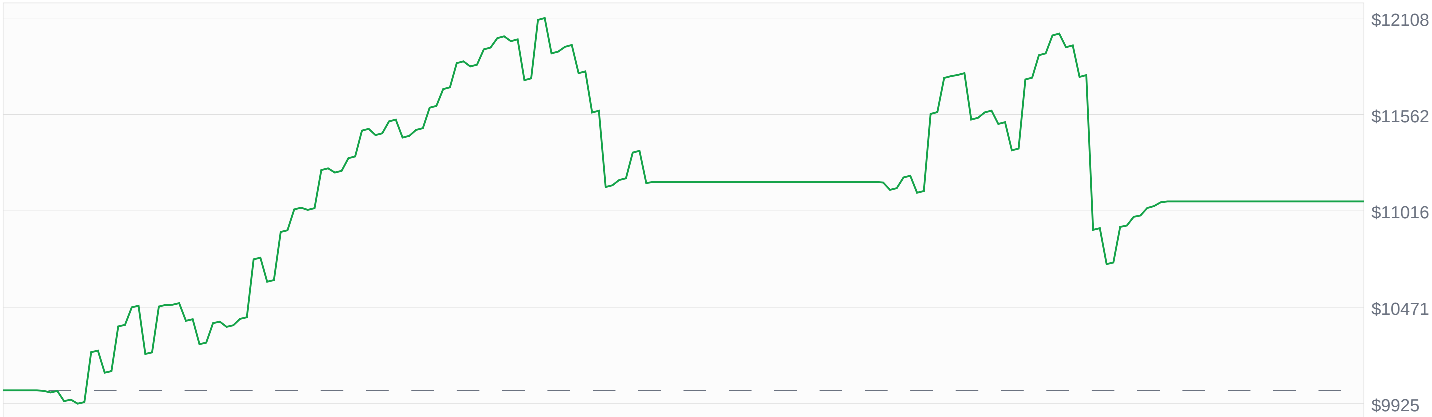
BACKTEST REPORT

Backtest #48392 · AAPL · EVO_GG1RSISNIP_v1054

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_v1054 strategy generated a 10.7% return for AAPL but suffered a 11.5% drawdown with a razor-thin 50% win rate, indicating a high-risk, low-frequency approach. The Sharpe ratio of 0.87 suggests marginal risk-adjusted performance, while the reliance on only two trades makes the statistical confidence in these results critically low. Consequently, the observed profitability could easily be noise rather than a persistent alpha signal. We must increase the sample size by testing on a longer timeframe or more volatile assets before deploying capital. Further backtesting with adjusted stop-loss levels is the necessary next step to validate the strategy's robustness.

ADDITIONAL METRICS

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

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