LATINOS TRADING

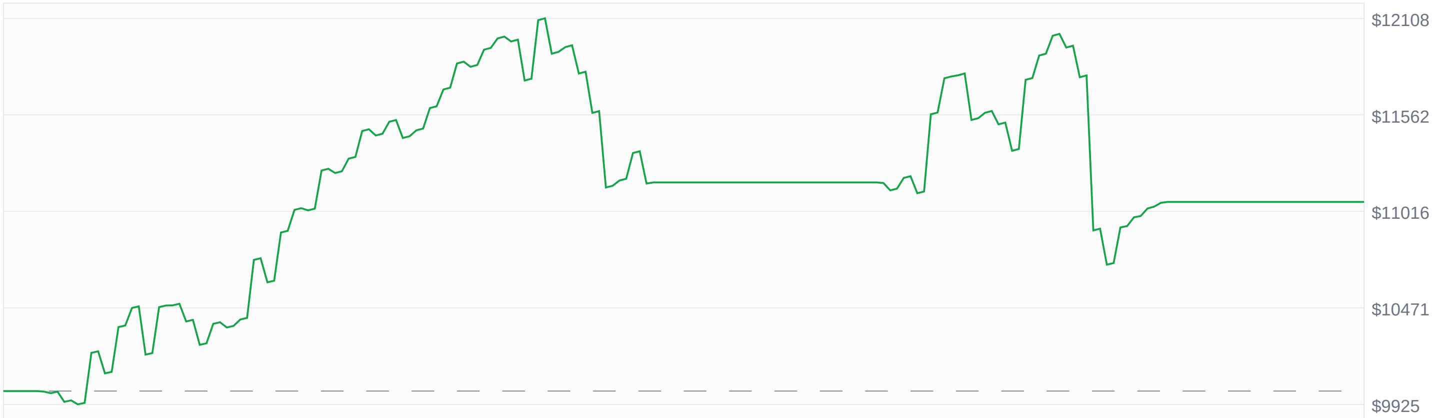
BACKTEST REPORT

Backtest #48781 · AAPL · EVO_GG1RSISNIP_v1116

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_v1116 strategy on AAPL delivered a +10.70% ROI with a 50% win rate, but the 11.50% max drawdown and 0.87 Sharpe ratio indicate fragile risk-adjusted returns. With only two trades executed, the statistical significance is negligible, making the positive outcome a potential outlier rather than a robust signal. The strategy likely captured a short-term mean reversion or volatility spike without sufficient filtering against broader market regimes. I recommend expanding the sample size by backtesting on a wider timeframe or across correlated technology equities before considering live deployment.

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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