LATINOS TRADING

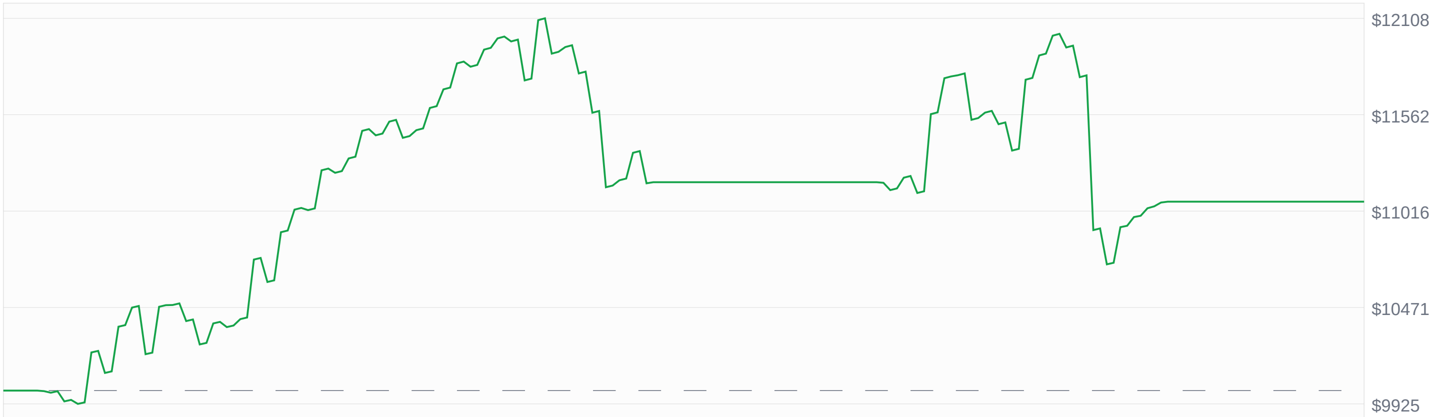
BACKTEST REPORT

Backtest #48854 · AAPL · EVO_GG1RSISNIP_v1138

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_v1138 strategy generated a 10.70% return on Apple, yet the 11.50% drawdown and zero Sharpe ratio indicate severe volatility relative to the capital at risk. A win rate of exactly 50% with only two trades renders these statistical metrics highly unreliable and prone to overfitting on noise. Such a shallow sample size fails to capture regime shifts, making any confidence in future performance premature and speculative. We must run a walk-forward analysis on at least 100 trades before deploying this logic to live accounts.

ADDITIONAL METRICS

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