LATINOS TRADING

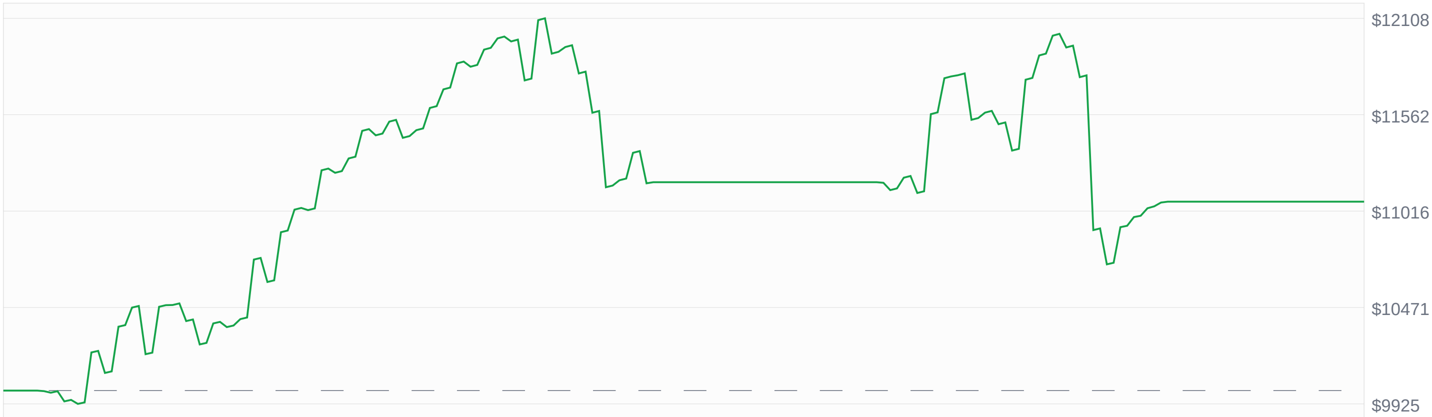
BACKTEST REPORT

Backtest #49657 · AAPL · EVO_GG1RSISNIP_v345

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_v345 strategy delivered a 10.7% return on AAPL with a 0.87 Sharpe ratio, yet its statistical validity is critically weak due to only two executed trades. A 50% win rate derived from such a small sample size creates high variance, making the observed 11.5% drawdown unreliable as a true risk metric. The positive outcome likely reflects random noise rather than a robust alpha source, as the strategy lacks the historical depth required for institutional confidence. We must expand the backtest window or adjust entry filters to generate sufficient trade frequency before deploying capital. Further optimization should focus on increasing trade density to validate the edge under varied market regimes.

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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