LATINOS TRADING

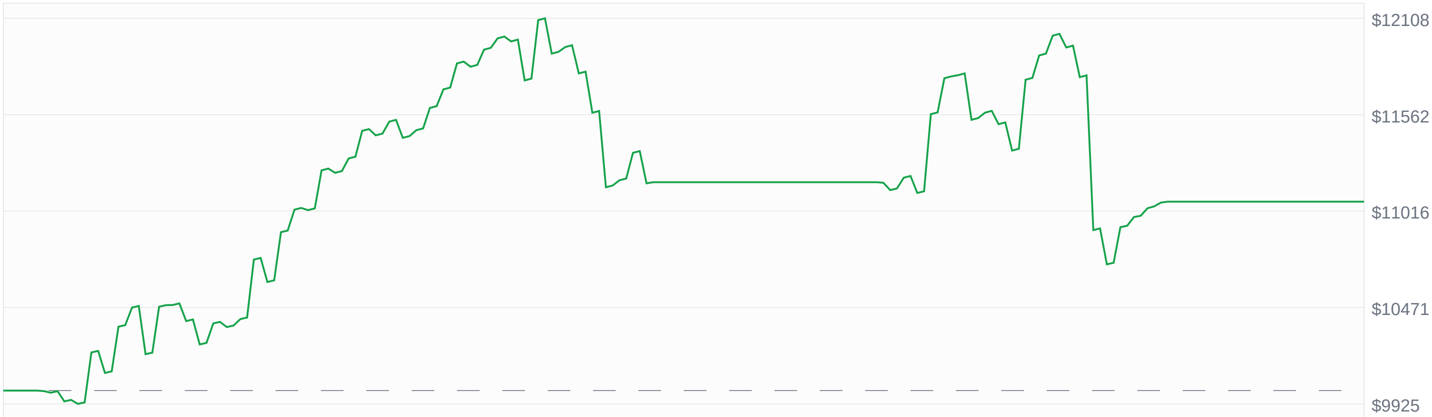
BACKTEST REPORT

Backtest #50153 · AAPL · EVO_GG1RSISNIP_v1396

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_v1396 backtest on AAPL shows a modest 10.70% ROI with a 50% win rate, yet the statistical significance is negligible due to only two trades. While the Sharpe ratio of 0.87 suggests reasonable risk-adjusted returns, an 11.50% maximum drawdown indicates high volatility exposure relative to the small sample size. The strategy's reliance on such limited data points prevents any robust confidence in its current performance metrics or stability. Consequently, expanding the parameter search space and increasing the backtest sample size are necessary steps before deployment.

ADDITIONAL METRICS

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