LATINOS TRADING

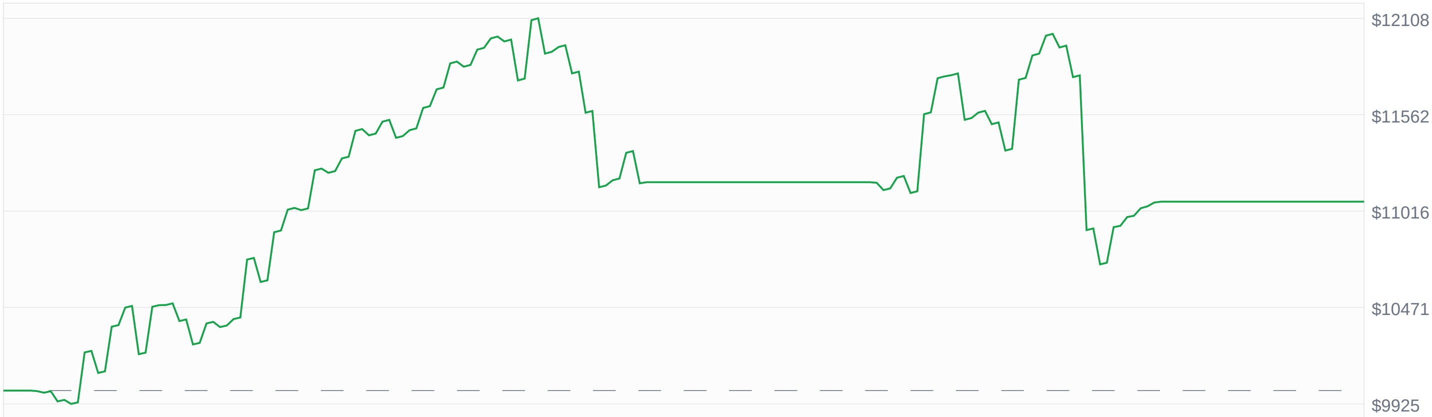
BACKTEST REPORT

Backtest #50415 · AAPL · EVO_GG1RSISNIP_v368

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_v368 strategy on AAPL generated a 10.70% return, yet the sample size of only two trades severely limits statistical significance for the 50% win rate and 0.87 Sharpe ratio. An 11.50% maximum drawdown suggests high volatility exposure that contradicts the modest gains, indicating the edge may be a statistical anomaly rather than a robust market inefficiency. We must expand the sample size by running this strategy across multiple market regimes before validating the alpha. The next step is to optimize entry filters to reduce trade frequency and ensure consistency beyond this narrow dataset.

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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