LATINOS TRADING

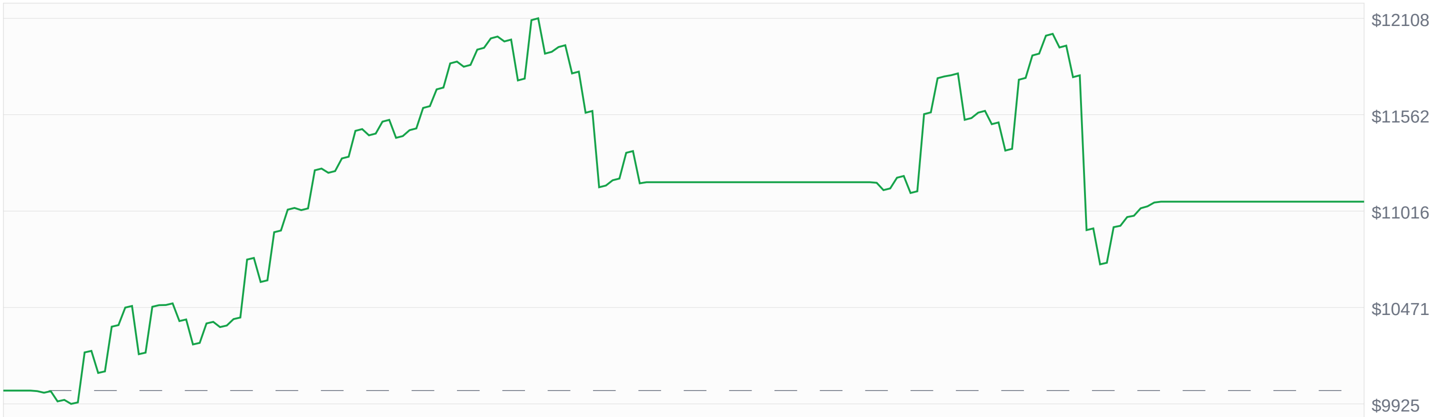
BACKTEST REPORT

Backtest #51565 · 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 on AAPL generated a nominal +10.70% return, yet the sample size of only two trades renders the 50.0% win rate statistically meaningless. A Sharpe ratio of 0.87 and max drawdown of 11.50% indicate subpar risk-adjusted performance that likely stems from overfitting rather than genuine alpha. Without a robust sample, the observed profit is indistinguishable from noise, making any confidence in the strategy's forward performance unfounded. The immediate priority is to retrain the model with a broader parameter space and execute a minimum of 100 simulated trades before considering live deployment. This approach ensures the strategy can withstand genuine market volatility rather than relying on random luck.

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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