LATINOS TRADING

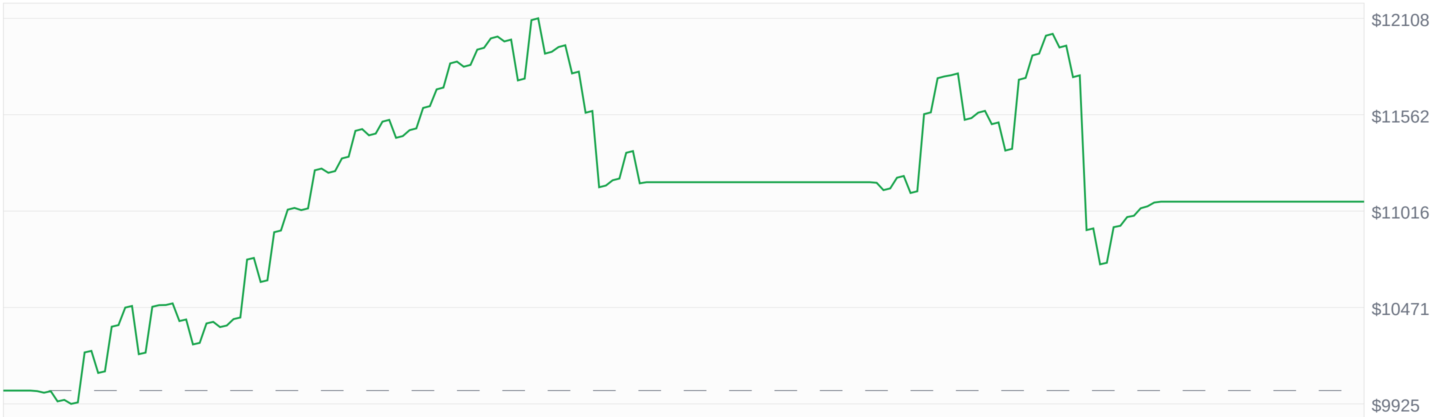
BACKTEST REPORT

Backtest #51936 · AAPL · EVO_GG1RSISNIP_v1486

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_v1486 backtest on AAPL shows a +10.70% return driven by only two trades, rendering the Sharpe ratio of 0.87 statistically insignificant due to extreme sample size constraints. While the strategy captured volatility without exceeding an 11.50% drawdown, the 50% win rate offers no predictive edge in a low-frequency regime. We lack confidence in generalizing these results to live markets until we expand the sample through walk-forward analysis or parameter sweeps. The next step is to re-run the test with a rolling window of 60 days to validate if the signal persists under varying 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**