LATINOS TRADING

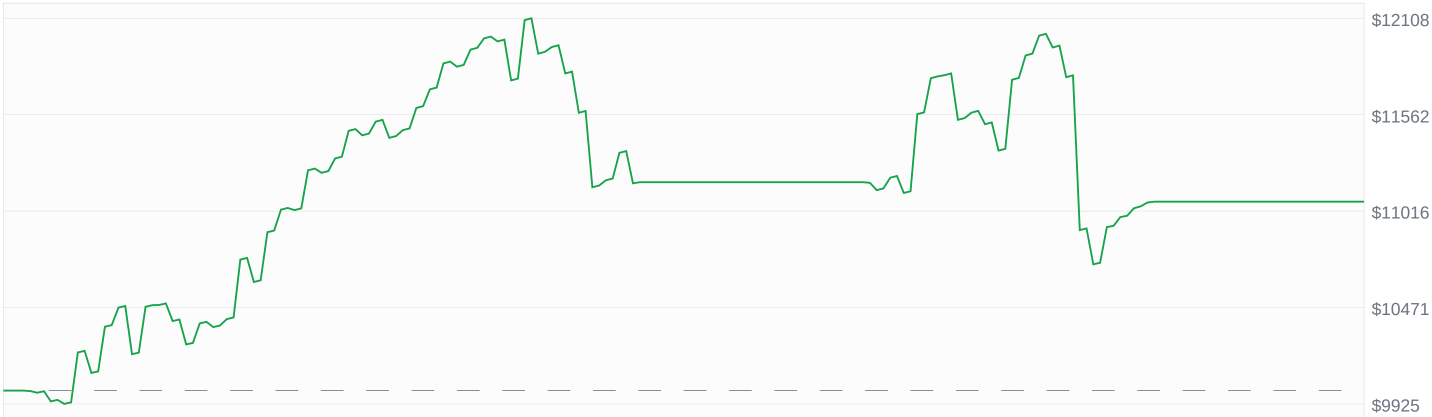
BACKTEST REPORT

Backtest #53032 · AAPL · EVO_GG1RSISNIP_v1463

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_v1463 backtest on AAPL shows a 10.70% ROI but lacks statistical significance due to only two executed trades. A sharp 11.50% drawdown paired with a low 0.87 Sharpe ratio indicates excessive volatility relative to returns, suggesting the strategy is too fragile for live deployment. The 50% win rate confirms the model is not biased toward direction, yet the tiny sample size makes these metrics unreliable indicators of future performance. We must increase the historical lookback window or tighten entry filters to generate a robust equity curve before considering real capital allocation.

ADDITIONAL METRICS

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