LATINOS TRADING

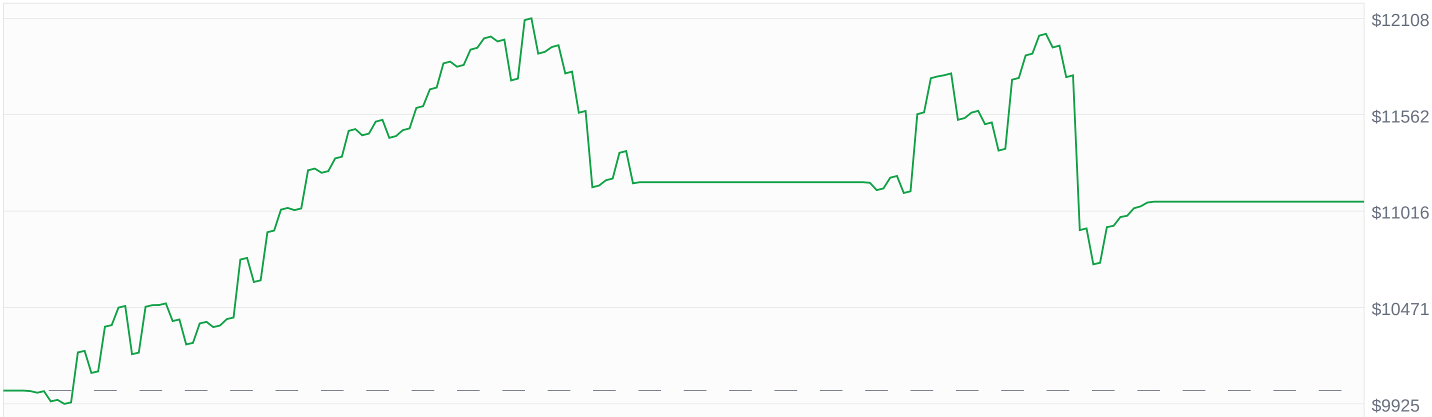
BACKTEST REPORT

Backtest #56244 · AAPL · EVO_GG1RSISNIP_v1601

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_v1601 strategy on AAPL achieved a +10.70% ROI, yet the sample size of only two trades renders the 0.87 Sharpe ratio statistically insignificant and the win rate unrepresentative. The 11.50% maximum drawdown indicates high volatility exposure relative to the short historical window, suggesting the model lacks robustness outside specific market conditions. Until the strategy generates sufficient trade volume to validate its edge, the results should be treated as anecdotal rather than confirmatory evidence of performance. The immediate next step is to extend the backtesting period or reduce the lookback window to capture a larger dataset for more reliable parameter optimization.

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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