LATINOS TRADING

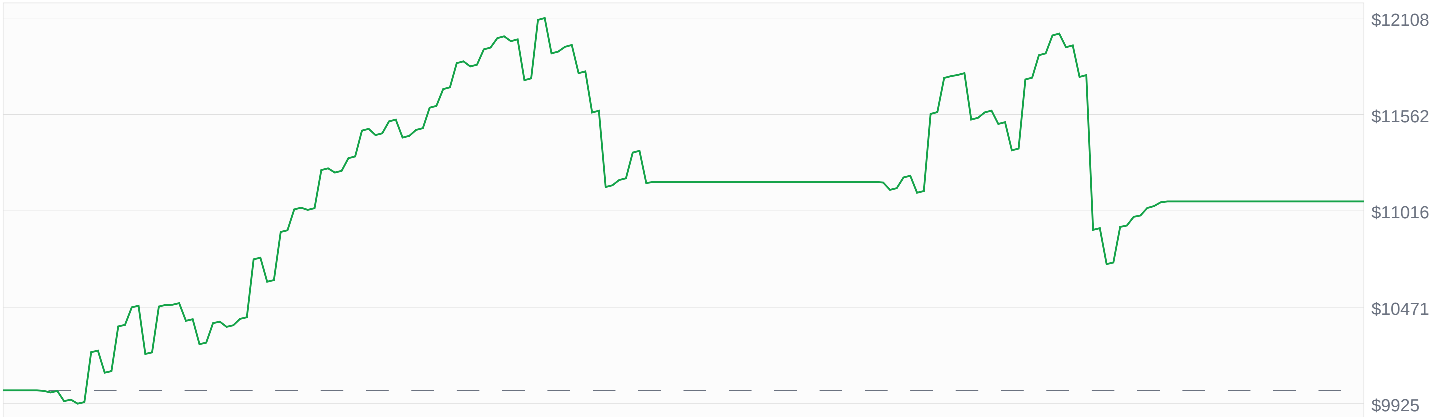
BACKTEST REPORT

Backtest #37575 · AAPL · EVO_GG1RSISNIP_v438

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_v438 strategy on AAPL generated a +10.70% return over a highly constrained sample of only two trades, rendering the 0.87 Sharpe ratio and 50% win rate statistically insignificant and prone to severe overfitting. The observed 11.50% maximum drawdown suggests substantial volatility exposure that requires validation against a much larger historical dataset to ensure robustness. Given the minimal trade count, performance metrics cannot reliably predict future behavior or confirm the efficacy of the signal logic under varying market regimes. The most critical next step is expanding the backtest window to capture multiple market cycles and stress-testing the strategy against different volatility regimes. Any deployment must

ADDITIONAL METRICS

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