LATINOS TRADING

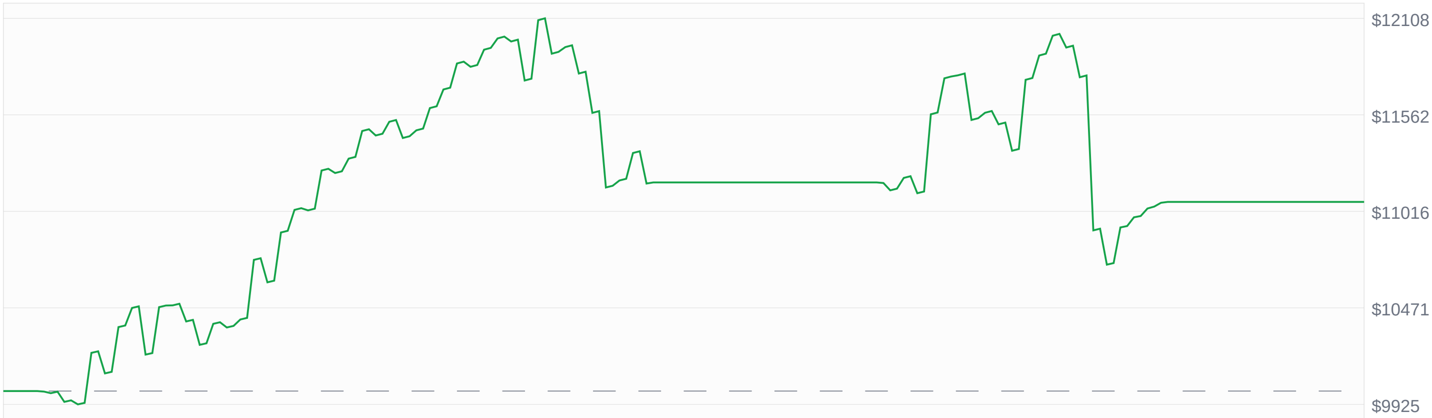
BACKTEST REPORT

Backtest #37840 · AAPL · EVO_GG1RSISNIP_v368

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_v368 backtest on AAPL generated a +10.70% ROI with a 0.87 Sharpe ratio, yet the strategy's statistical validity is critically compromised by only two executed trades. A 50% win rate and 11.50% maximum drawdown cannot be interpreted as robust signals without a larger sample size to mitigate outlier bias. Consequently, the positive returns likely stem from luck rather than a consistent alpha-generating mechanism. We must run an extended backtest over a multi-year period to verify if this edge persists across different market regimes. Until that data confirms the strategy's durability, the current results should be treated as anecdotal rather than actionable.

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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