LATINOS TRADING

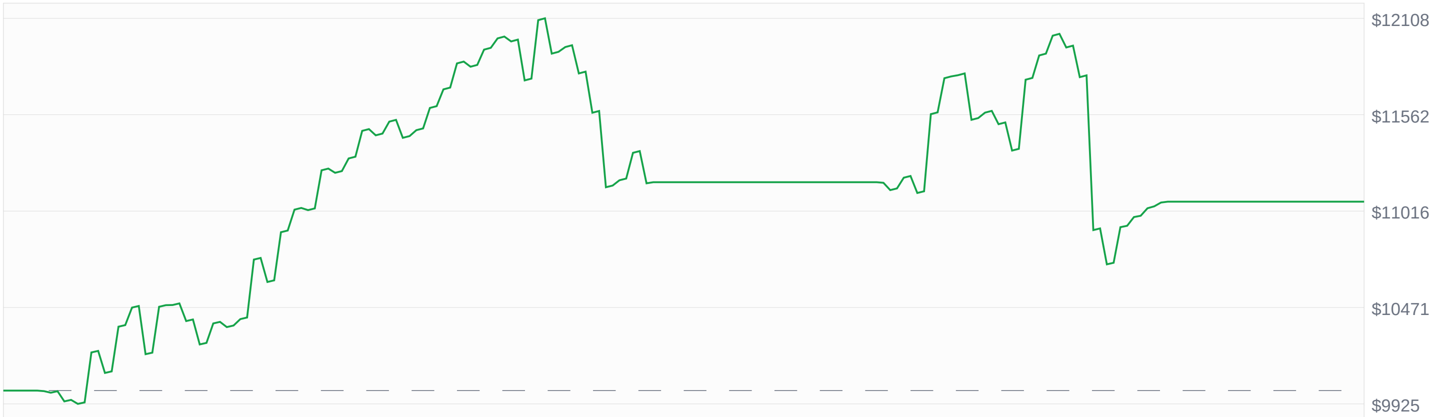
BACKTEST REPORT

Backtest #37935 · AAPL · EVO_GG1RSISNIP_v138

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_v138 backtest on AAPL shows a +10.70% ROI, but the sample size of only two trades renders the 50.0% win rate and 0.87 Sharpe ratio statistically insignificant. An 11.50% maximum drawdown indicates that a single adverse price move could severely erode capital, suggesting the strategy lacks robustness against volatility. We cannot validate the signal logic without a larger dataset to confirm if the edge is genuine or merely noise. The immediate next step is to expand the test period to include multiple market cycles and re-run the simulation with stricter transaction cost assumptions.

ADDITIONAL METRICS

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