LATINOS TRADING

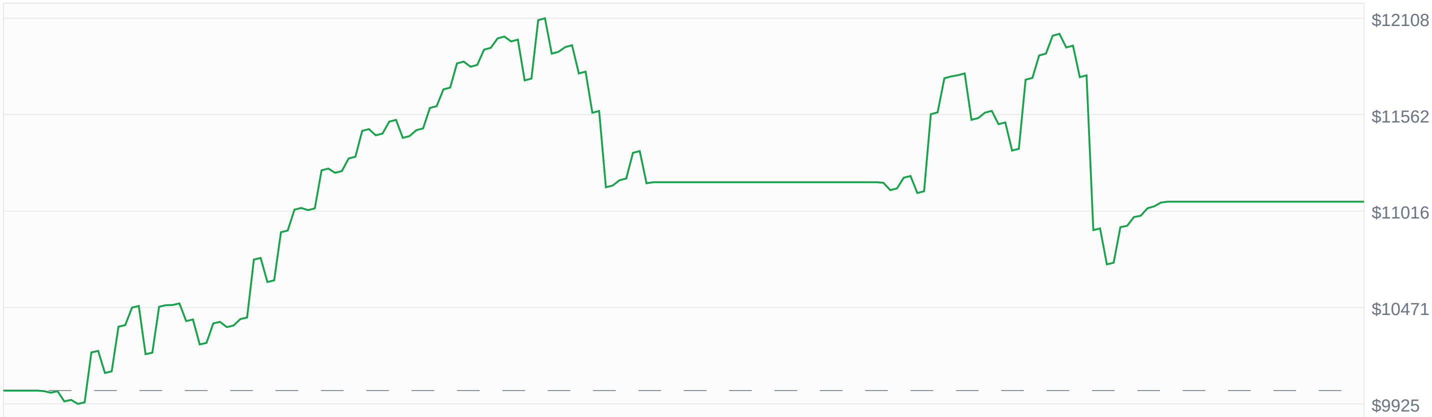
BACKTEST REPORT

Backtest #38317 · AAPL · EVO_GG1RSISNIP_v1598

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_v1598 strategy on AAPL generated a nominal +10.70% return, but the statistical validity is critically compromised by only two total trades. A win rate of 50.0% and a Sharpe ratio of 0.87 are meaningless without sufficient sample size to confirm edge or filter noise. The maximum drawdown of 11.50% indicates significant volatility exposure relative to the capital base, suggesting the risk management parameters may be too loose. Given these constraints, the results cannot be generalized as a reliable alpha source at this stage. The concrete next step is to expand the backtest window to accumulate at least 50 trades before deploying real capital.

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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