LATINOS TRADING

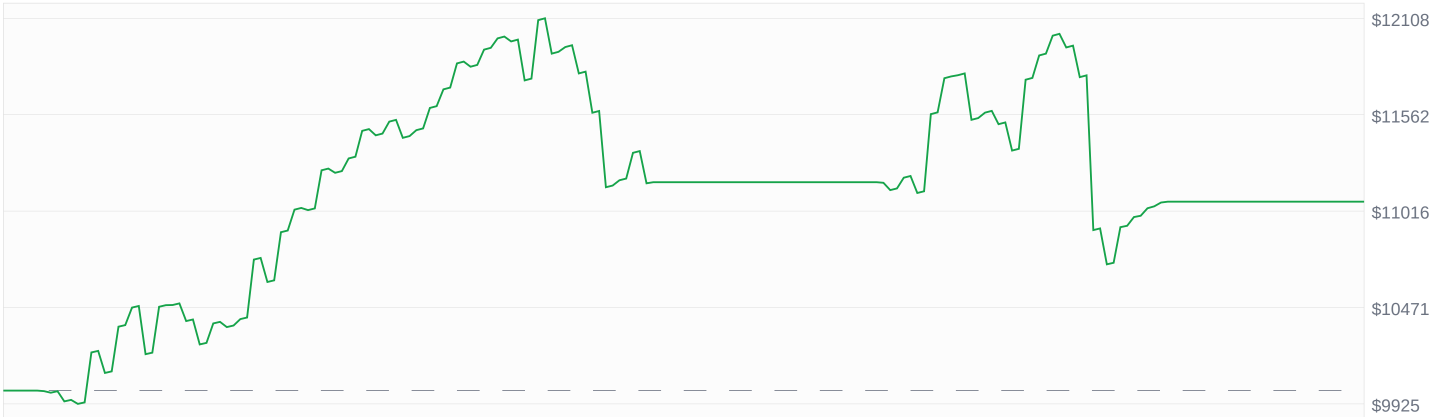
BACKTEST REPORT

Backtest #38423 · 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 backtest on AAPL achieved a +10.70% ROI, yet the 0.87 Sharpe ratio and 11.50% drawdown suggest high volatility per trade. Statistical confidence is critically low because only two trades generated the entire equity curve, rendering the 50.0% win rate statistically insignificant. A single outlier move or timing error could easily flip the PnL, meaning the strategy lacks robustness in current market conditions. We must run a larger sample size simulation with adjusted parameters to validate whether the setup generates consistent alpha before deployment.

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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