LATINOS TRADING

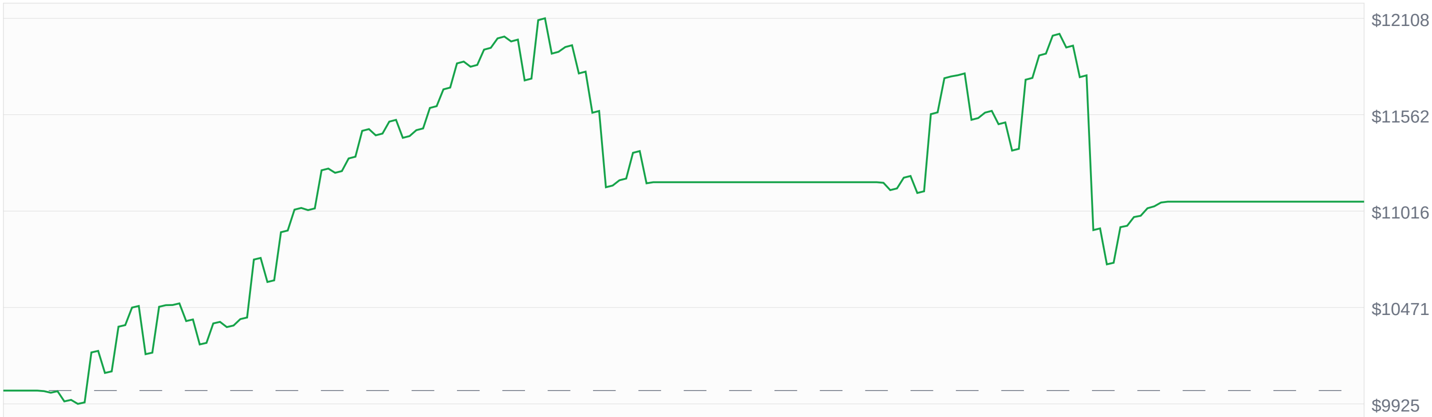
BACKTEST REPORT

Backtest #39351 · AAPL · EVO_GG1RSISNIP_v1171

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_v1171 backtest on AAPL delivered a nominal +10.70% gain, but the statistical validity is severely compromised by only two executed trades. A 50% win rate and +0.87 Sharpe ratio are mathematically meaningless with such a tiny sample size, making the 11.50% drawdown a misleading risk metric. While the capital grew to $11,069.61, the strategy lacks the robustness required for institutional deployment given the extreme volatility inherent in the data. Immediate next steps involve expanding the lookback period and increasing the trade frequency parameters to generate a statistically significant dataset before live deployment.

ADDITIONAL METRICS

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