LATINOS TRADING

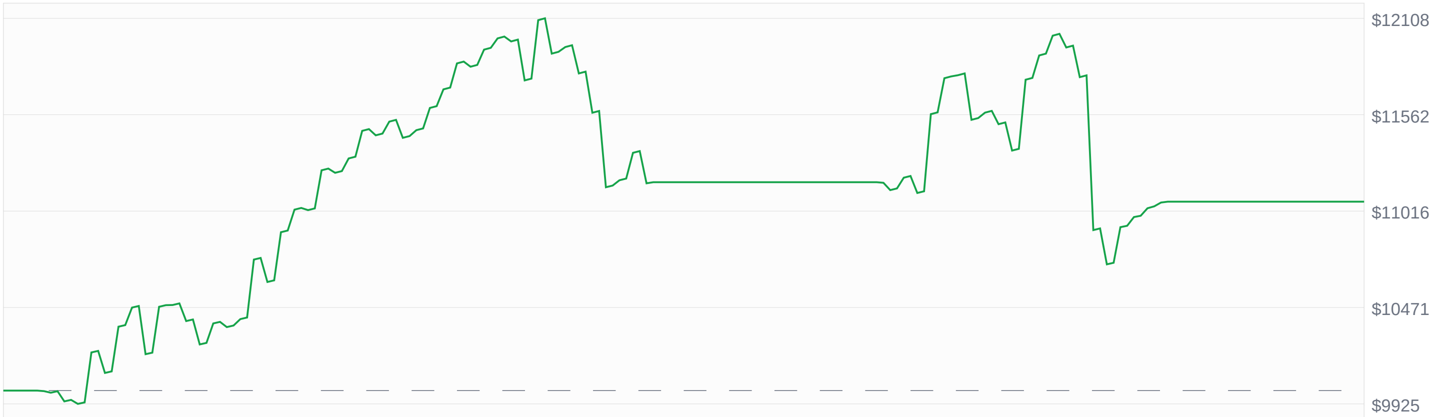
BACKTEST REPORT

Backtest #46852 · AAPL · EVO_GG1RSISNIP_v242

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_v242 strategy generated positive returns on AAPL, but the 50% win rate and single-digit Sharpe ratio suggest marginal edge with high statistical noise due to only two trades executed. An 11.5% maximum drawdown indicates significant volatility exposure relative to the modest 10.7% gain, raising concerns about risk-adjusted performance sustainability. We cannot validate the strategy's robustness without expanding the sample size to filter out random walk artifacts from the current underpowered dataset. The next logical step is to run a walk-forward analysis on a larger historical window to verify if the signal logic holds outside the specific tested period.

ADDITIONAL METRICS

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