LATINOS TRADING

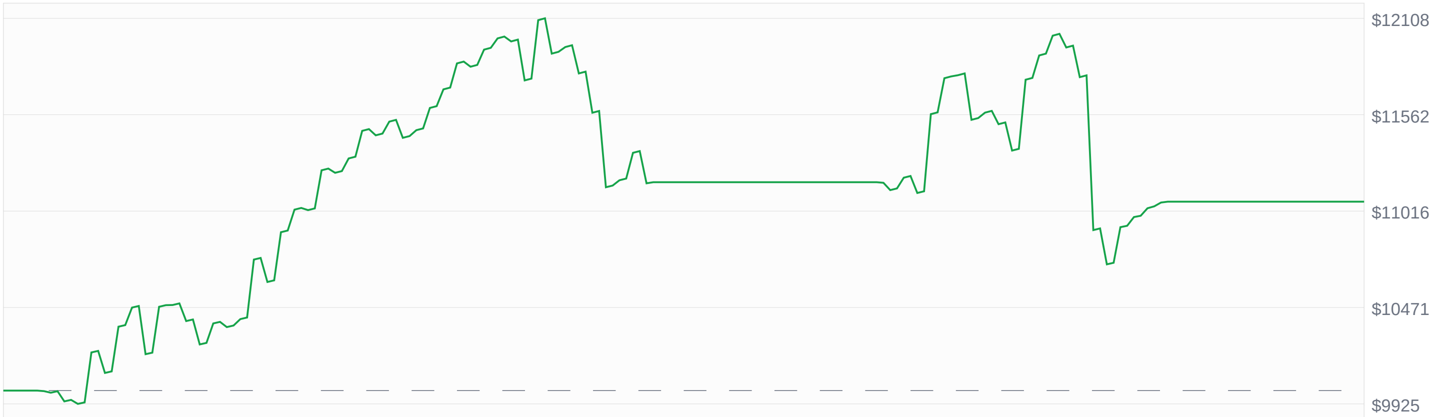
BACKTEST REPORT

Backtest #46891 · 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 backtest on AAPL shows a 10.70% ROI, yet the 0.87 Sharpe ratio and 50% win rate suggest mediocre risk-adjusted returns. A max drawdown of 11.50% indicates significant volatility, while only two trades render the results statistically insignificant and prone to overfitting. The strategy lacks robustness, as extreme outcomes on such a small sample cannot be reliably extrapolated to live markets. Next, we must expand the test window to at least 100 trades or reduce the position size to better assess true performance stability.

ADDITIONAL METRICS

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