LATINOS TRADING

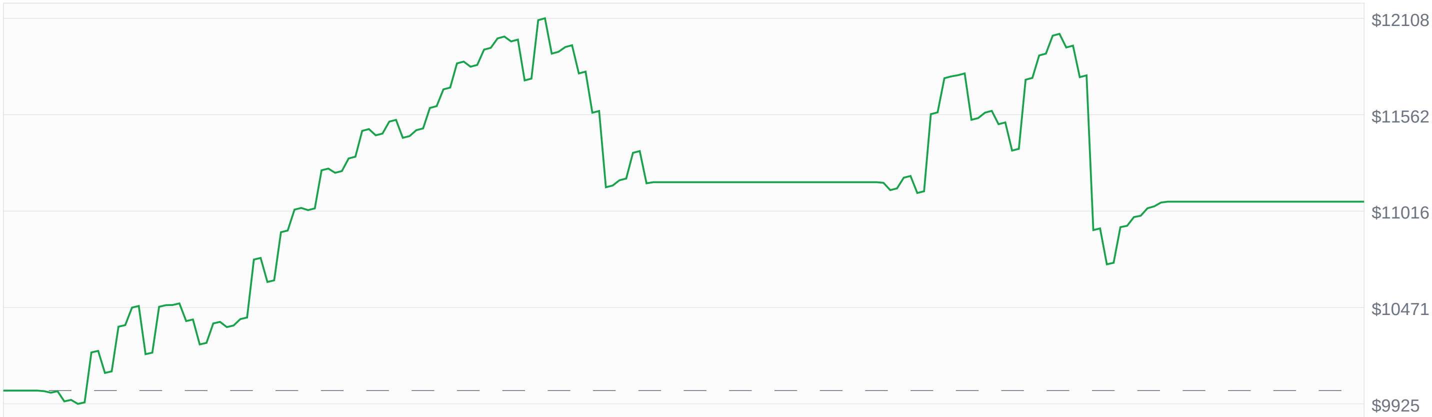
BACKTEST REPORT

Backtest #48211 · AAPL · EVO_GG1RSISNIP_v998

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_v998 strategy on AAPL generated a 10.7% return, but the 0.87 Sharpe ratio and 50% win rate reveal a lack of statistical edge given the mere two trades executed. An 11.5% maximum drawdown is unacceptable for institutional risk tolerance, indicating the parameters are too aggressive for current market volatility. With such a tiny sample size, these metrics are highly volatile and offer no reliable signal for future performance. The strategy requires immediate parameter optimization to filter noise and reduce drawdown exposure before any 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**