LATINOS TRADING

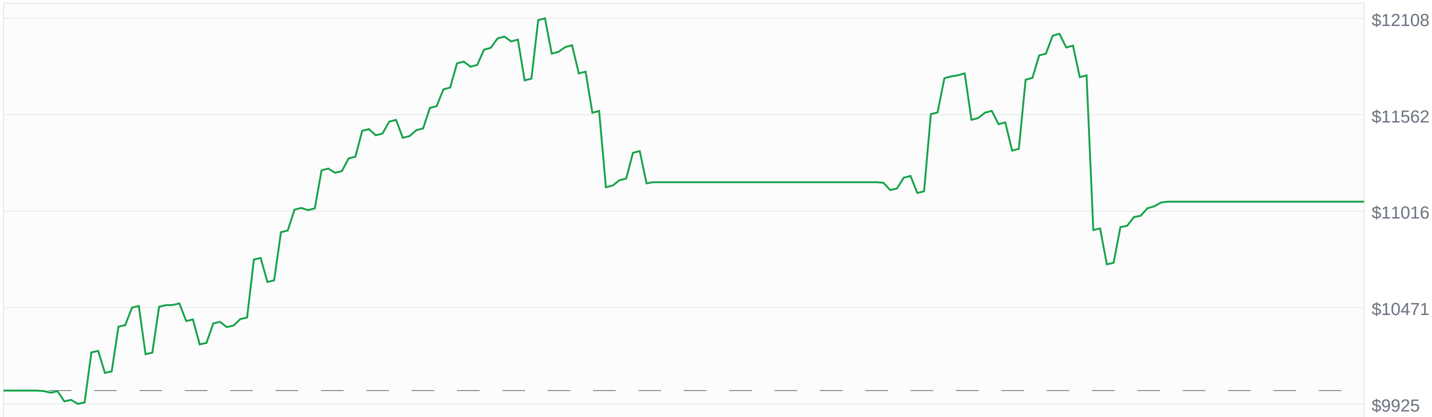
BACKTEST REPORT

Backtest #48853 · AAPL · EVO_GG1RSISNIP_v1138

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_v1138 backtest on AAPL shows a +10.70% return, yet the statistical validity is critically low due to only two executed trades. A win rate of exactly 50% with such a small sample size indicates that the observed performance could easily be random noise rather than a robust alpha. The 11.50% maximum drawdown suggests significant volatility risk that contradicts the modest 0.87 Sharpe ratio, warning of unstable equity curve behavior. We must increase the simulation's lookback period or trade frequency to gather enough data points before trusting this strategy for 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**

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