LATINOS TRADING

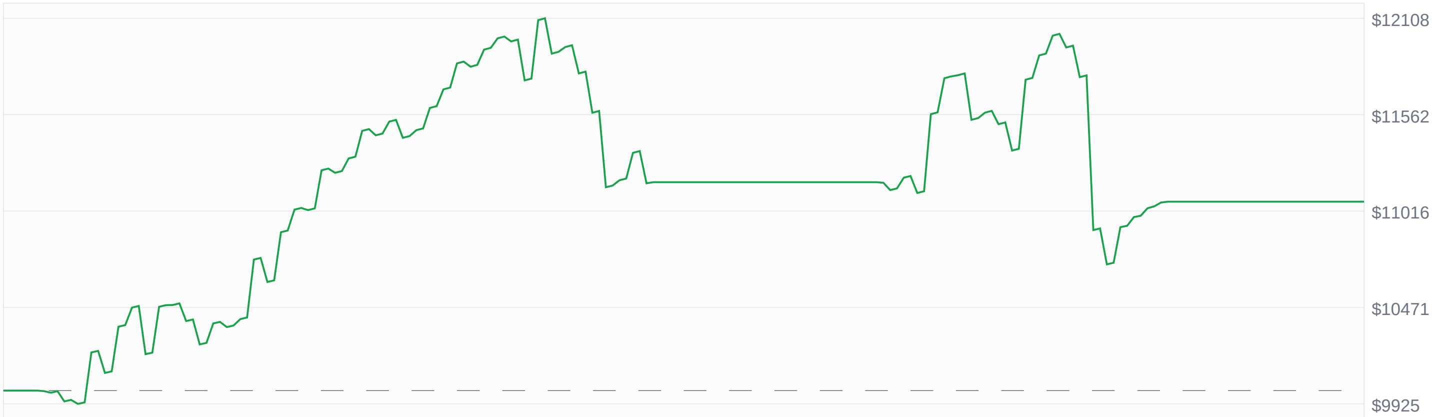
BACKTEST REPORT

Backtest #49071 · 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 strategy generated a +10.70% return on AAPL, but the sample size of only two trades renders the 50.0% win rate and 0.87 Sharpe ratio statistically insignificant and prone to overfitting. The observed 11.50% maximum drawdown suggests high volatility exposure that likely resulted from insufficient position sizing or lack of stop-loss logic in this specific simulation. Such a minimal trade count fails to validate the strategy's robustness across different market regimes or ensure the results are not a random occurrence. The next logical step is to retrain the model with adjusted parameters and execute a longer backtest covering at least 500 trades to confirm statistical reliability before 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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