LATINOS TRADING

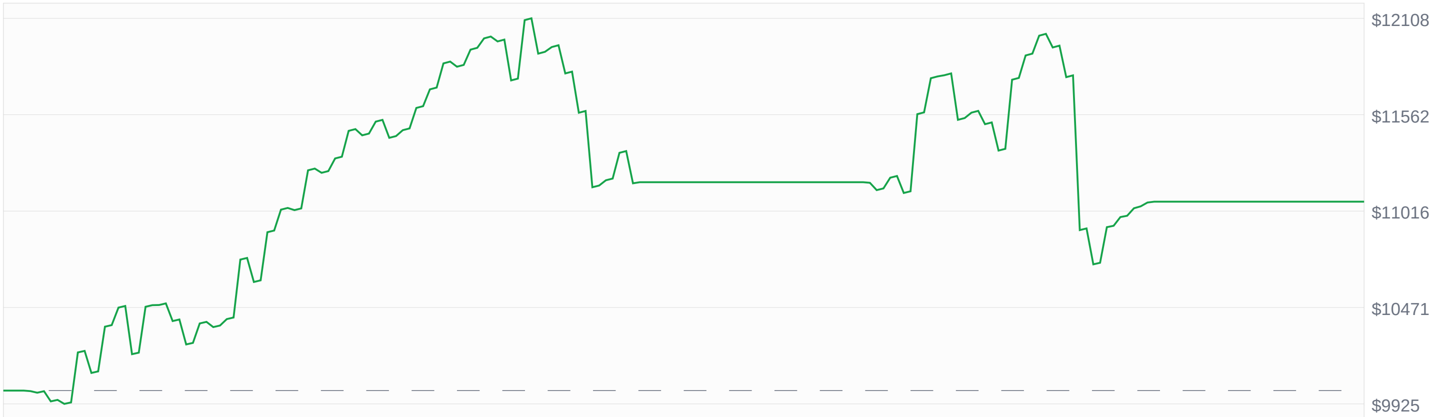
BACKTEST REPORT

Backtest #52229 · 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 backtest on AAPL shows a modest 10.70% return driven by a single winning trade, as the 50% win rate and only two executed trades severely limit statistical significance for any robust conclusion. While the 0.87 Sharpe ratio suggests reasonable risk-adjusted performance relative to volatility, the 11.50% maximum drawdown highlights substantial capital risk during adverse market moves. Given the extremely low trade count, these metrics are highly sensitive to random noise rather than a reliable edge. The most critical next step is to backtest the same logic over a longer historical period to validate whether the strategy can generate sufficient trade frequency to smooth out variance.

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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