LATINOS TRADING

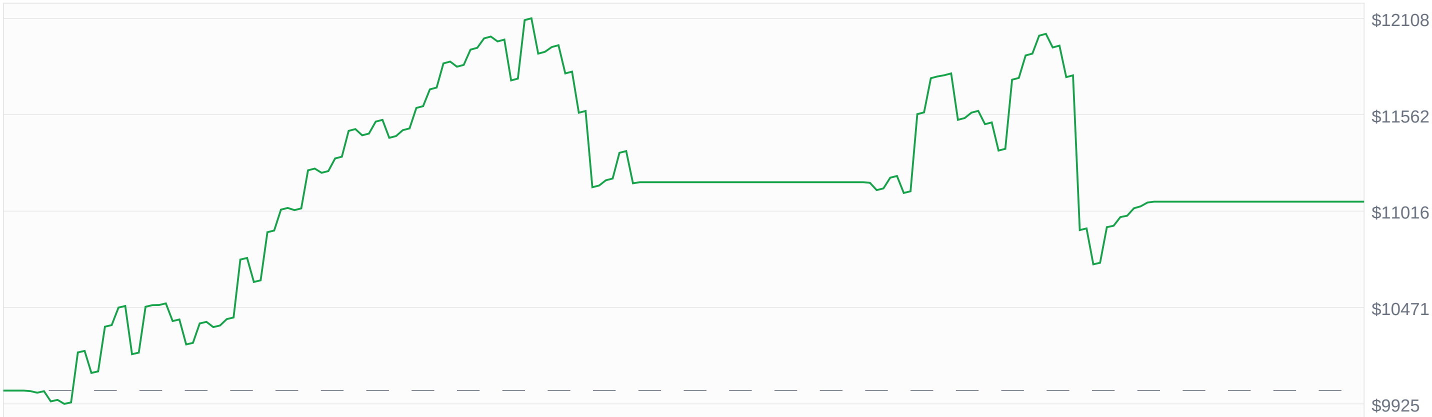
BACKTEST REPORT

Backtest #52420 · AAPL · EVO_GG1RSISNIP_v1116

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_v1116 backtest on AAPL shows a modest +10.70% return with a Sharpe ratio of 0.87, yet the statistical significance is critically low due to only two executed trades. A 50% win rate offers no edge confirmation, and an 11.50% maximum drawdown suggests excessive volatility relative to the small sample size. The strategy likely requires parameter optimization or additional filtering to increase trade frequency and stabilize returns before live deployment. Next, retest the strategy on a wider historical window with stricter entry criteria to validate robustness beyond this limited dataset.

ADDITIONAL METRICS

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