LATINOS TRADING

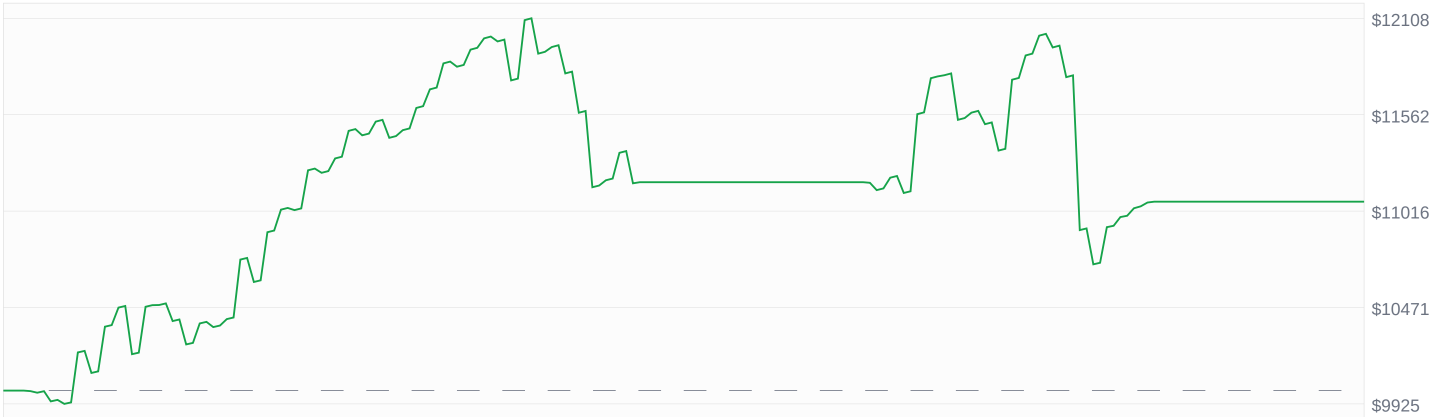
BACKTEST REPORT

Backtest #53002 · AAPL · EVO_GG1RSISNIP_v1445

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_v1445 strategy on AAPL generated a +10.70% return but lacks statistical significance due to only two trades, rendering the 50% win rate and 0.87 Sharpe ratio unreliable. Despite a manageable 11.50% drawdown, the extreme low trade count prevents any confidence in the strategy's robustness across varying market regimes. Increasing the backtest lookback period or adding a volatility filter to reduce overfitting to the two specific events is the necessary next step. Until the sample size expands, treating these metrics as exploratory noise rather than predictive signal is the prudent institutional approach. This analysis highlights how small sample sizes can create false impressions of stability in quantitative

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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