LATINOS TRADING

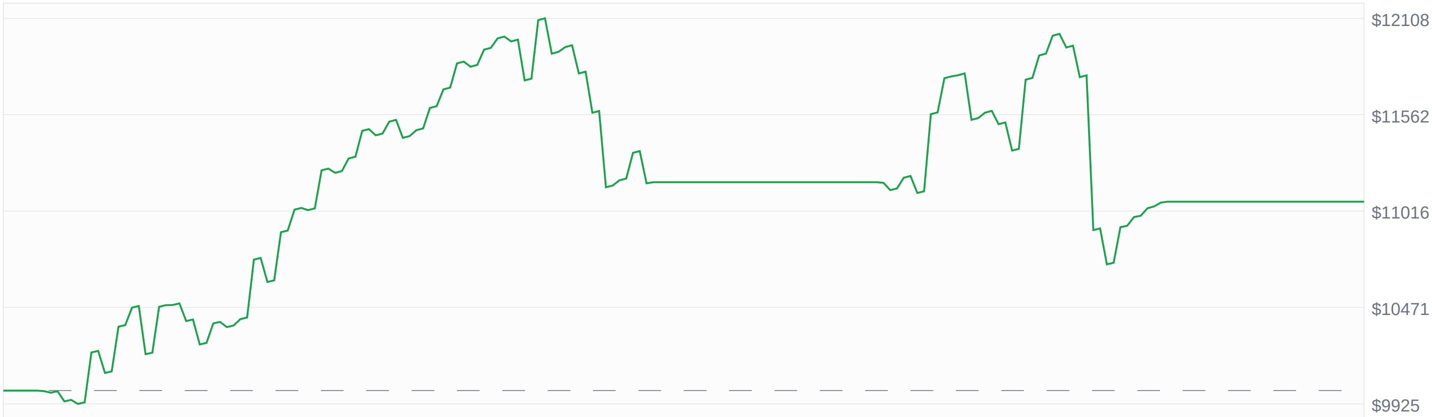
BACKTEST REPORT

Backtest #49216 · AAPL · EVO_GG1RSISNIP_v253

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_v253 backtest on AAPL generated a 10.7% return with a 0.87 Sharpe ratio, yet the 50% win rate and 11.5% drawdown reveal a fragile edge unsupported by statistical significance. With only two trades executed, the sample size is insufficient to validate the strategy's robustness or confirm whether the drawdown is an outlier or a systemic flaw. This limited dataset prevents meaningful risk-adjusted analysis, rendering the positive ROI potentially misleading for institutional deployment. A concrete next step is to expand the parameter space and test on longer historical periods to gather enough trade data for reliable confidence intervals. Until the equity curve demonstrates consistency across multiple market

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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