LATINOS TRADING

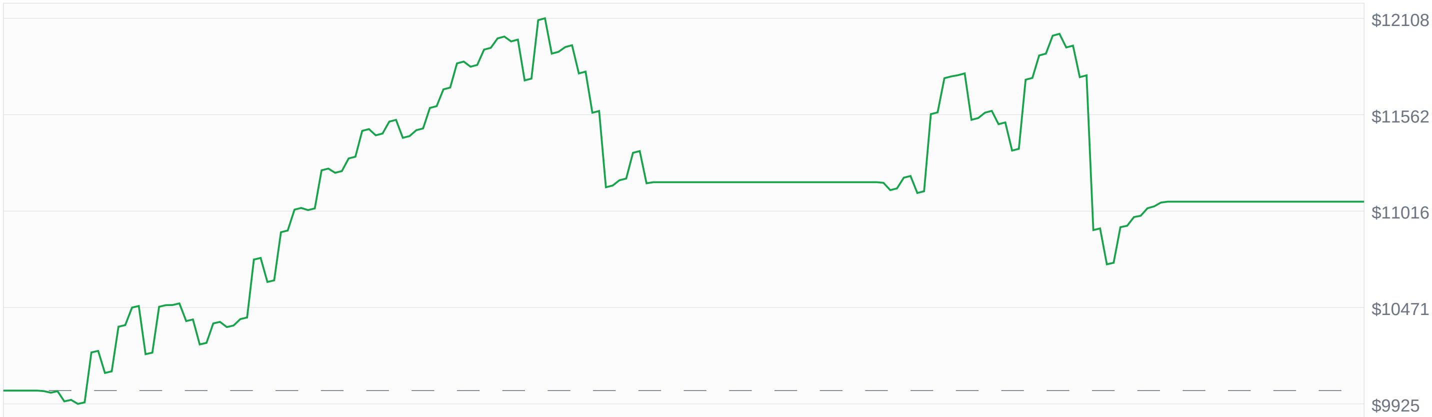
BACKTEST REPORT

Backtest #49287 · AAPL · EVO_GG1RSISNIP_v372

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_v372 backtest on AAPL shows a nominal 10.70% gain but lacks statistical validity due to only two trades, rendering the 50% win rate and 0.87 Sharpe ratio unreliable for live deployment. While the 11.50% drawdown is contained, the small sample size creates high variance risk that distorts performance metrics significantly. We must expand the lookback period or adjust parameters to generate sufficient trade data before trusting the strategy's edge. Increasing the backtest horizon to at least 500 trades is the mandatory next step to confirm if this alpha is robust or merely noise. Until then, treating these results as indicative rather than predictive is the only prudent institutional stance.

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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