LATINOS TRADING

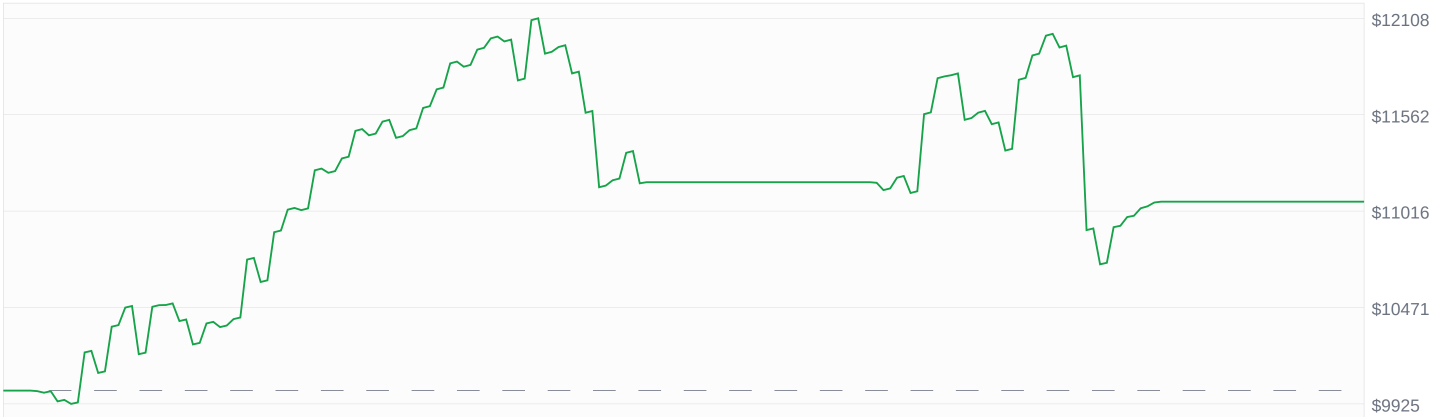
BACKTEST REPORT

Backtest #50986 · AAPL · EVO_GG1RSISNIP_v1598

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

This backtest on AAPL shows a 10.7% gain but lacks statistical confidence due to only two trades, rendering the 0.87 Sharpe ratio unreliable. The 50% win rate and 11.5% drawdown suggest the EVO_GG1RSISNIP_v1598 strategy is highly volatile and overfit to a narrow sample. Such a small dataset cannot confirm whether the strategy captures genuine market alpha or merely noise. We must increase the lookback period or adjust entry parameters to generate sufficient trade frequency before deploying capital. Further testing with expanded parameters is required to validate the strategy's robustness.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.