LATINOS TRADING

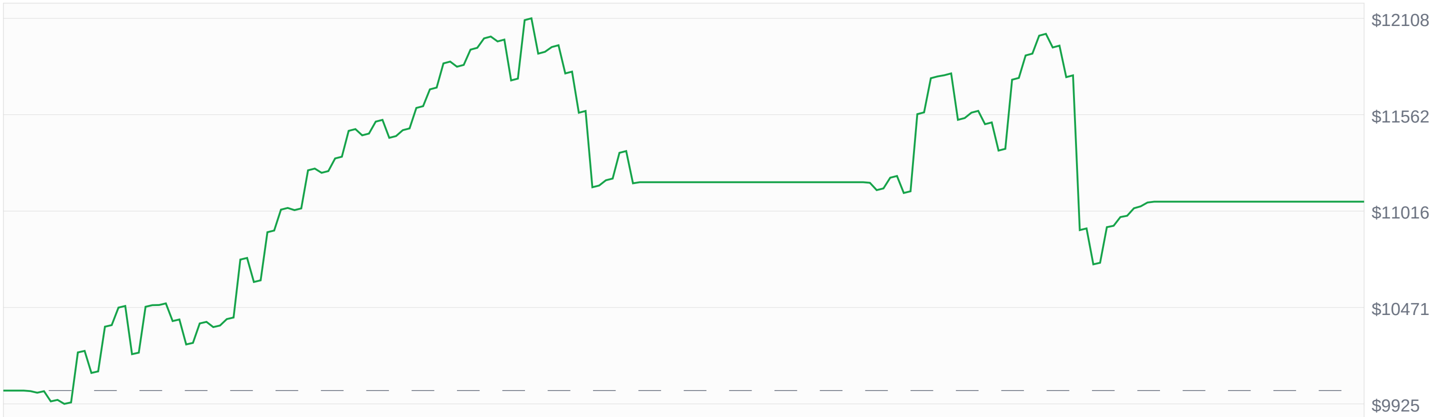
BACKTEST REPORT

Backtest #56314 · AAPL · EVO_GG1RSISNIP_v258

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_v258 backtest on AAPL shows a +10.70% ROI but lacks statistical significance due to only two trades. A 50% win rate combined with a 0.87 Sharpe ratio suggests the strategy is currently undercapitalized for this timeframe. The 11.50% maximum drawdown highlights the risk of concentrated exposure without sufficient diversification. To validate the approach, we must run the strategy on a longer historical dataset to establish meaningful confidence intervals. Further parameter optimization is required before considering live deployment.

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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