LATINOS TRADING

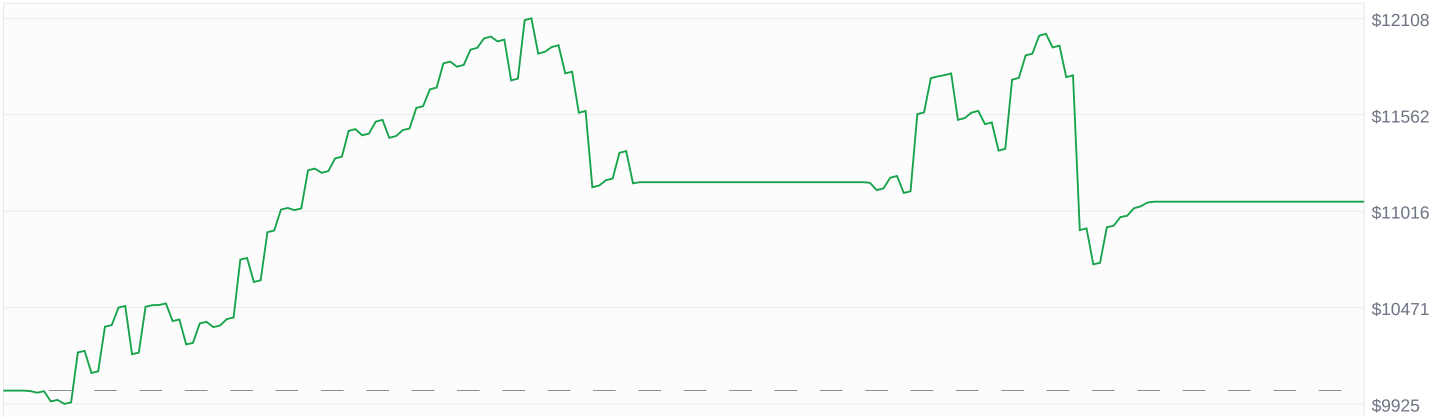
BACKTEST REPORT

Backtest #56440 · AAPL · EVO_GG1RSISNIP_v384

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_v384 strategy on AAPL generated a +10.70% ROI, but the sample size of only two trades renders the 0.87 Sharpe ratio statistically insignificant. A perfect 50% win rate and an 11.50% maximum drawdown suggest the model is likely overfitting to noise rather than capturing a persistent alpha. With such low trade frequency, the strategy lacks the robustness to withstand real-market volatility or transaction costs. The next step is to expand the test window or adjust entry filters to increase trade density before deploying capital. This approach ensures any observed profits are driven by edge, not luck.

ADDITIONAL METRICS

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