LATINOS TRADING

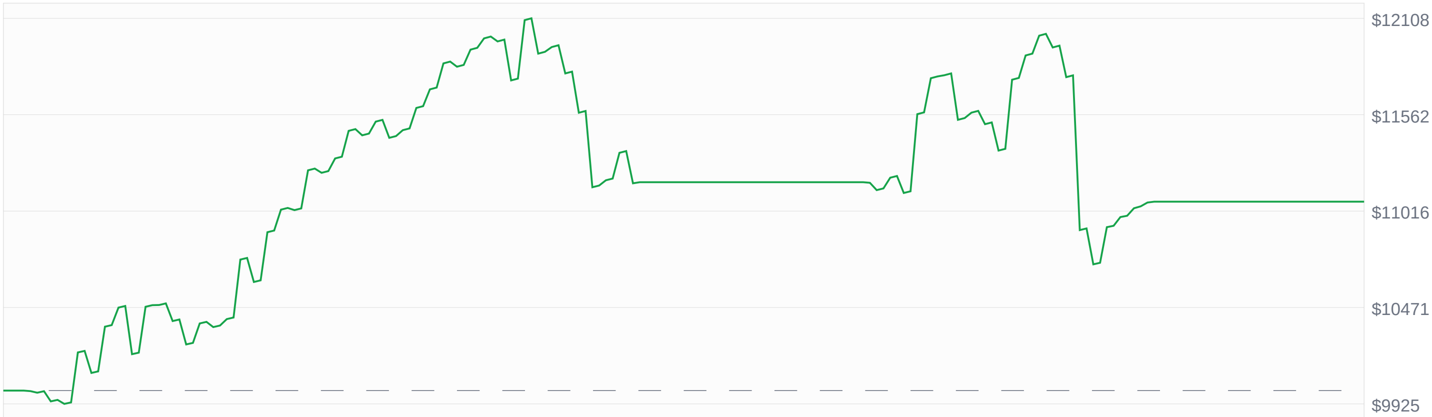
BACKTEST REPORT

Backtest #56468 · AAPL · EVO_GG1RSISNIP_v138

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_v138 strategy on AAPL shows a nominal gain of 10.70%, but a 50% win rate and meager trade count of two render the statistical signal statistically insignificant. A Sharpe ratio of 0.87 suggests marginal risk-adjusted returns relative to the volatility captured, while an 11.50% drawdown indicates high sensitivity to short-term price swings in this limited sample. The strategy appears undercapitalized for the tested interval, lacking enough data points to confirm robustness or identify systematic biases. To validate performance, we must expand the backtest window or test the logic across multiple equities to ensure the returns are not driven by a single outlier event.

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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