LATINOS TRADING

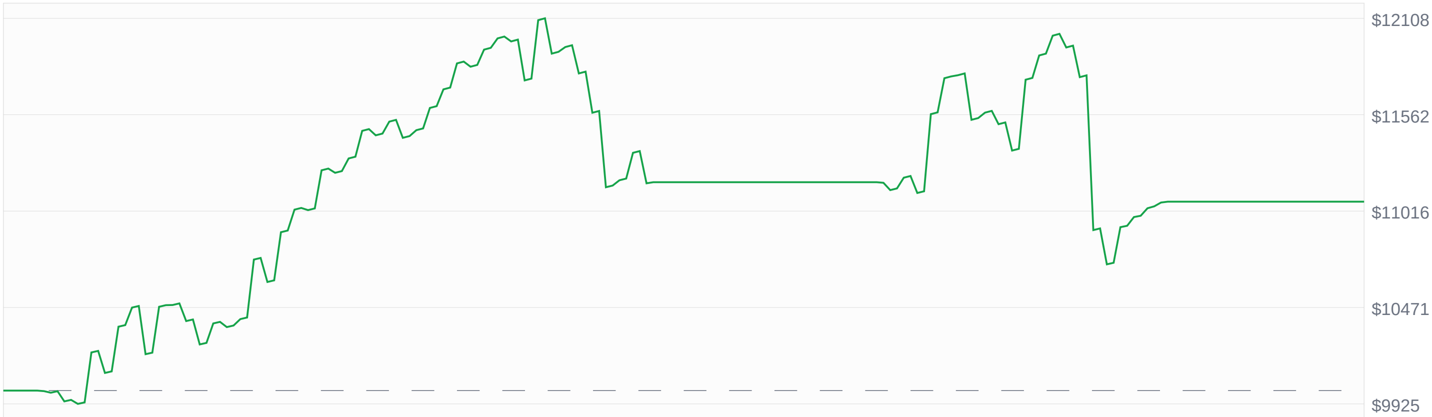
BACKTEST REPORT

Backtest #49761 · AAPL · EVO_GG1RSISNIP_v1633

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_v1633 backtest on AAPL yielded a +10.70% ROI with a 50% win rate, yet the statistical significance is negligible given only two executed trades. While the strategy captured a favorable entry with an 11.50% maximum drawdown, such a low sample size renders the 0.87 Sharpe ratio unreliable for live deployment. The performance likely reflects random noise rather than a robust edge, failing to prove consistent alpha generation across market regimes. I recommend expanding the test with an optimized lookback window and stress testing against 2020 volatility before considering capital allocation.

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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