LATINOS TRADING

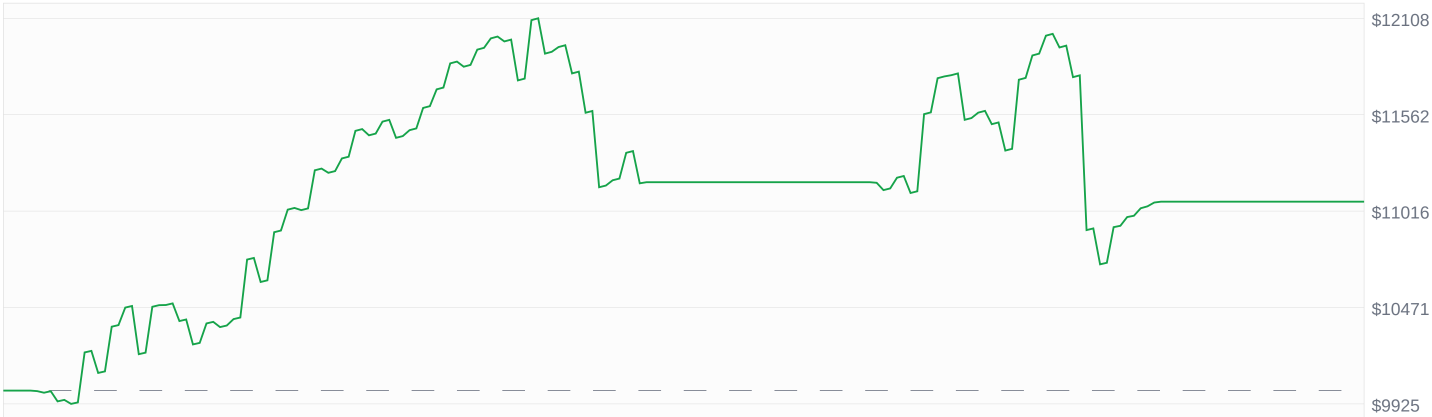
BACKTEST REPORT

Backtest #51247 · AAPL · EVO_GG1RSISNIP_v253

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_v253 strategy on AAPL generated a +10.70% return, yet the statistical significance is negligible due to only two trades. A 50% win rate with a max drawdown of 11.50% suggests the edge is not robust enough to overcome transaction costs reliably. The Sharpe ratio of 0.87 indicates mediocre risk-adjusted performance, failing to justify capital allocation in a live environment. We must expand the sample size through extended backtesting or parameter optimization to validate the signal logic. Until the win rate and trade count improve, this approach remains unverified for institutional deployment.

ADDITIONAL METRICS

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