LATINOS TRADING

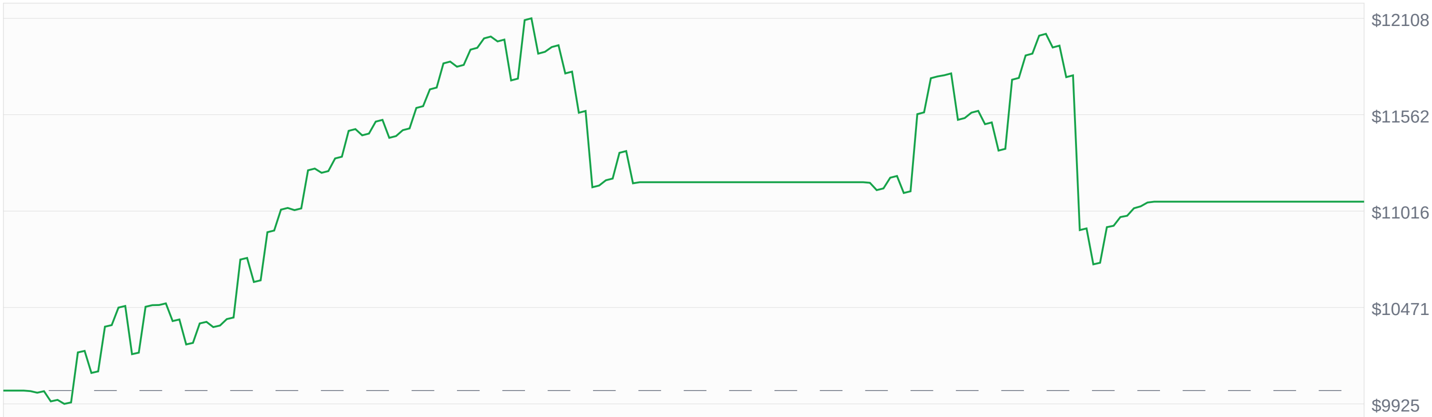
BACKTEST REPORT

Backtest #56088 · AAPL · EVO_GG1RSISNIP_v242

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_v242 backtest on AAPL shows a 10.7% return but lacks statistical significance due to only two trades, rendering the 0.87 Sharpe ratio and 50% win rate unreliable noise rather than robust signals. The 11.5% maximum drawdown suggests substantial volatility exposure that the small sample size cannot properly quantify or smooth out. Confidence in the strategy's edge is currently too low to justify live deployment without further validation across different market regimes. We must increase the backtest lookback period and optimize entry parameters to generate a sufficient trade history before considering real 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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