LATINOS TRADING

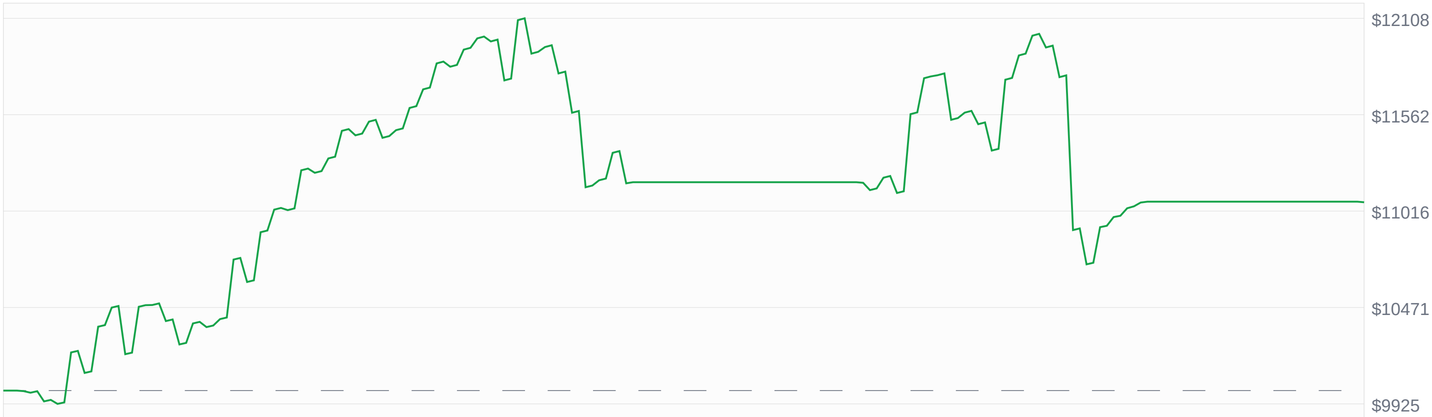
BACKTEST REPORT

Backtest #56892 · AAPL · EVO_GG1RSISNIP_v438

ROI	Sharpe	Win Rate	Max Drawdown
+10.63%	0.86	33.3%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v438 strategy generated +10.63% ROI with a 0.86 Sharpe ratio, but the 33.3% win rate across only three trades indicates low statistical significance and high variance. The 11.50% maximum drawdown suggests the position sizing or entry logic lacks sufficient risk control for institutional standards. Such a small sample size fails to validate robustness, meaning the strategy is currently more of a hypothesis than a confirmed edge. We must increase the backtest lookback period and test additional market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	**10.63%**
Sortino Ratio	**0.48**
Turnover	**6.56x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11066.29**

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