LATINOS TRADING

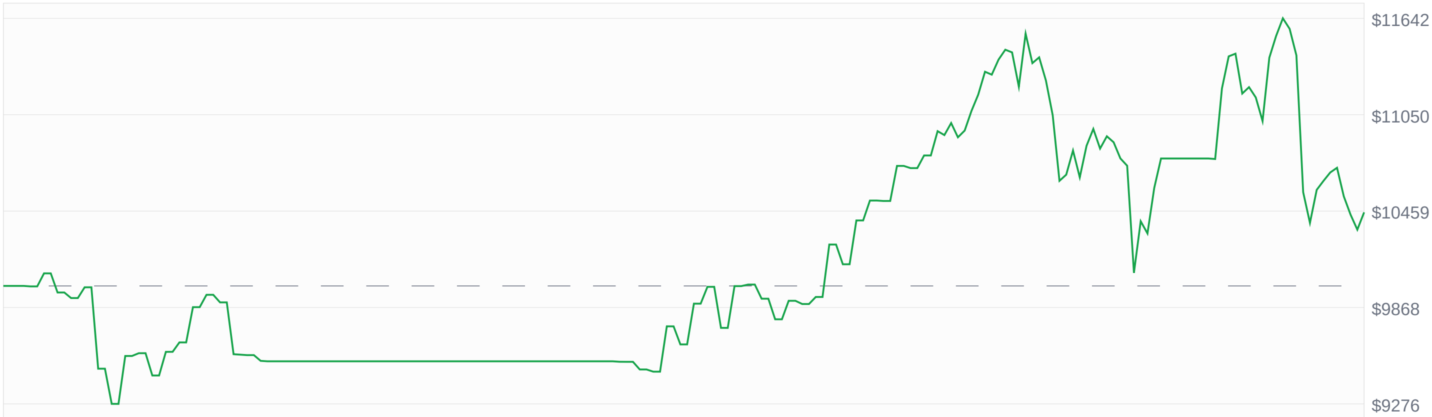
BACKTEST REPORT

Backtest #29996 · AAPL · EVO_GG1RSISNIP_v1447

ROI	Sharpe	Win Rate	Max Drawdown
+4.48%	0.37	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO strategy on AAPL yields a modest 4.48% gain but suffers from a poor 25% win rate and a 12.6% drawdown, indicating high risk-adjusted inefficiency. With only four total trades, statistical significance is negligible, rendering the Sharpe ratio of 0.37 unreliable for long-term projections. The low trade count prevents robust evaluation of edge consistency or tail risk exposure. Future testing requires expanding the dataset to at least fifty trades to validate the mean reversion logic.

ADDITIONAL METRICS

CAGR	**4.48%**
Sortino Ratio	**0.29**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10451.44**

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