LATINOS TRADING

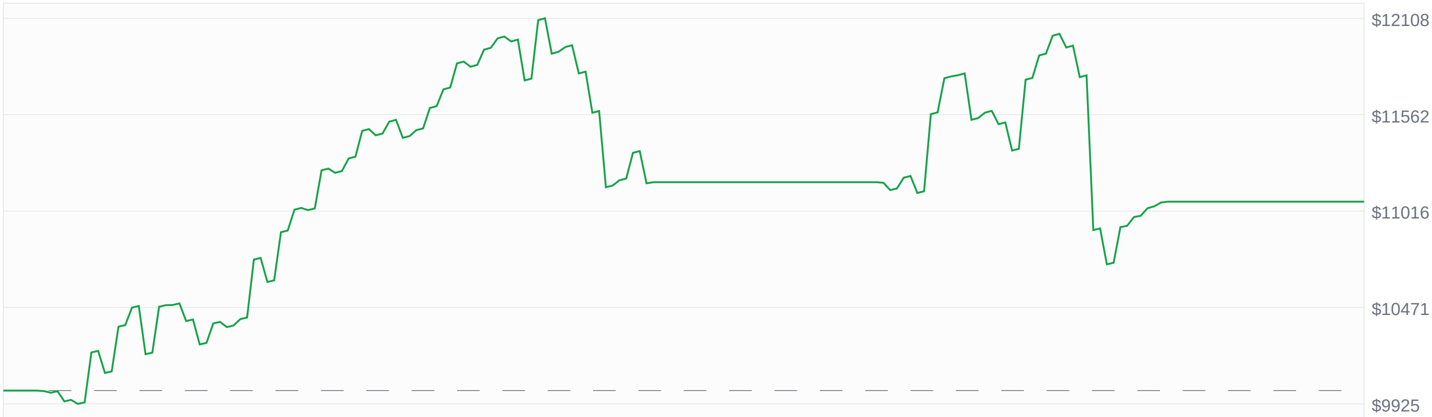
BACKTEST REPORT

Backtest #48208 · AAPL · EVO_GG1RSISNIP_v998

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_v998 strategy on AAPL delivered a modest 10.70% return, yet the statistical significance is negligible due to only two executed trades. A 50% win rate paired with a low Sharpe ratio of 0.87 suggests the edge is unproven and likely driven by random noise rather than a robust alpha signal. The 11.50% maximum drawdown indicates exposure to volatility that the current logic fails to filter effectively. Expanding the sample size through a longer historical backtest or adjusting entry parameters to reduce trade frequency is the critical next step before considering live deployment.

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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