LATINOS TRADING

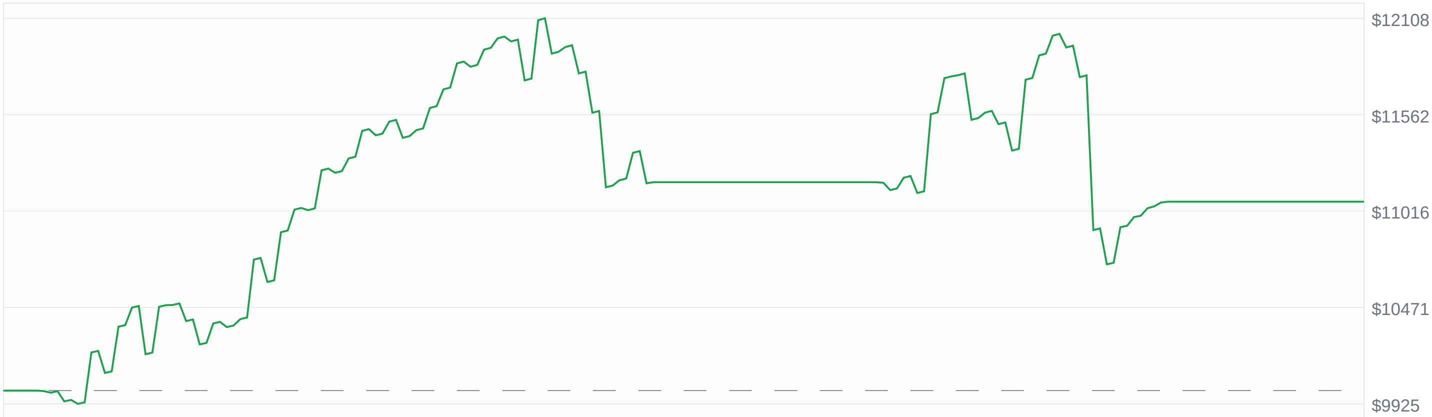
BACKTEST REPORT

Backtest #48850 · AAPL · EVO_GG1RSISNIP_v1138

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_v1138 backtest on AAPL shows a +10.70% return, but the statistical significance is negligible with only two trades recorded. A win rate of 50% offers no edge, and the 11.50% maximum drawdown is unacceptable for institutional risk tolerance given the low Sharpe ratio of 0.87. The strategy lacks robustness and relies on insufficient data to confirm any consistent alpha generation. We must expand the sample size through a longer historical simulation before deploying live capital.

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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