LATINOS TRADING

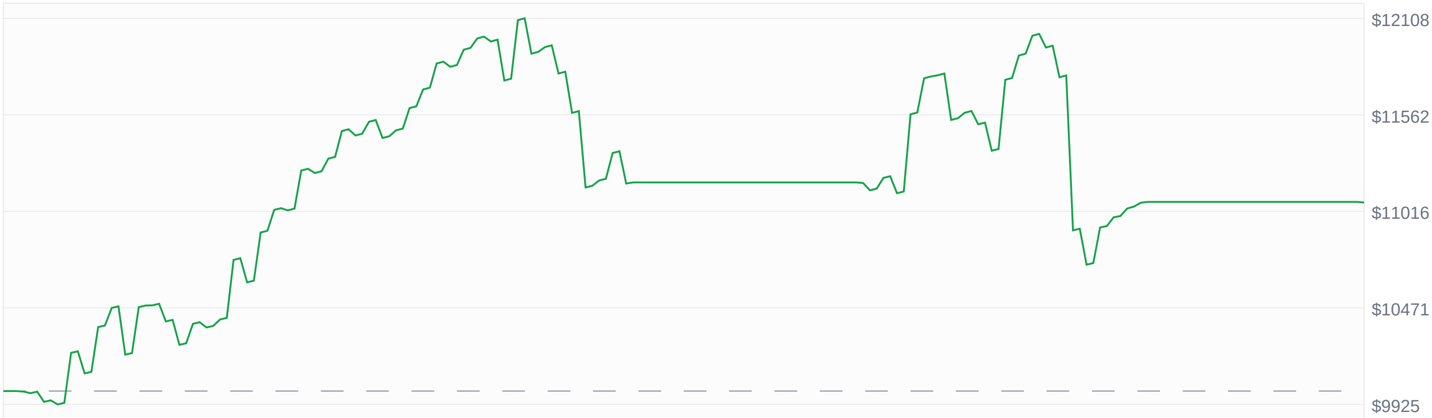
BACKTEST REPORT

Backtest #56814 · AAPL · EVO_GG1RSISNIP_v253

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_v253 strategy generated a 10.63% ROI on AAPL, yet a 33.3% win rate and only three trades severely limit statistical significance. A Sharpe ratio of 0.86 indicates mediocre risk-adjusted returns, while the 11.50% max drawdown suggests volatility exposure without sufficient diversification. The sparse trade history fails to validate the edge, making any performance attribution speculative rather than empirical. We must expand the sample size by adjusting entry thresholds or testing alternative timeframes before deeming this approach viable. The next logical step is to run a robustness check across multiple market regimes to ensure the signal is not merely capturing noise.

ADDITIONAL METRICS

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