LATINOS TRADING

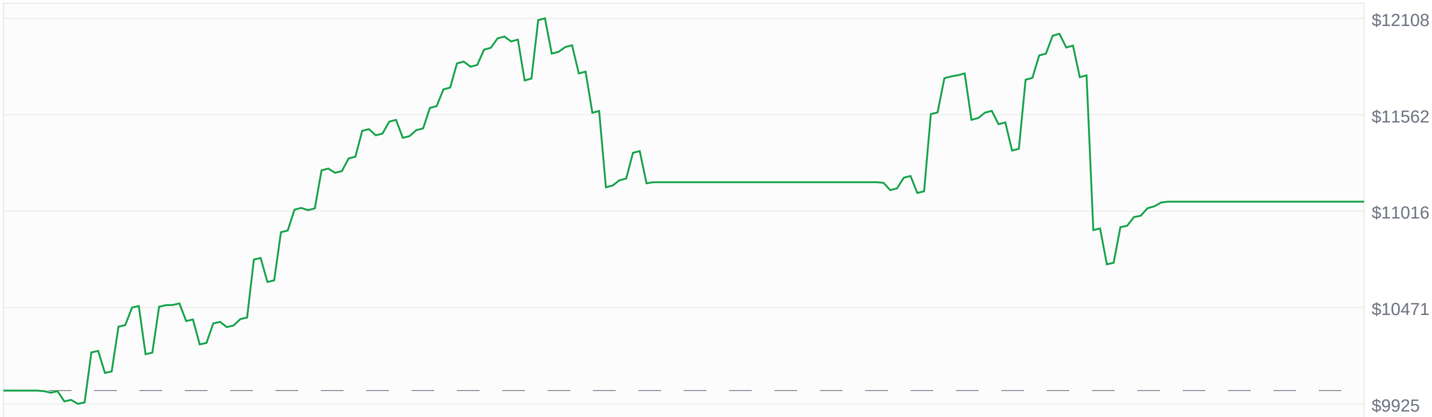
BACKTEST REPORT

Backtest #47783 · AAPL · EVO_GG1RSISNIP_v1489

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_v1489 strategy generated a modest +10.70% return, yet its statistical validity is critically compromised by a mere two executed trades. A win rate of exactly 50% with such a low sample size yields no meaningful probability edge, while the 11.50% drawdown suggests significant volatility exposure that cannot be reliably modeled. The Sharpe ratio of 0.87 appears deceptively acceptable because it lacks the robustness required for institutional allocation. Before deploying any capital, you must expand the historical lookback window to validate if this signal logic holds under varying market regimes. Re-run the backtest with a minimum of 100 trades to confirm if this pattern is an anomaly or a genuine alpha source.

ADDITIONAL METRICS

CAGR	**10.70%**
Sortino Ratio	**0.47**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11069.61**