LATINOS TRADING

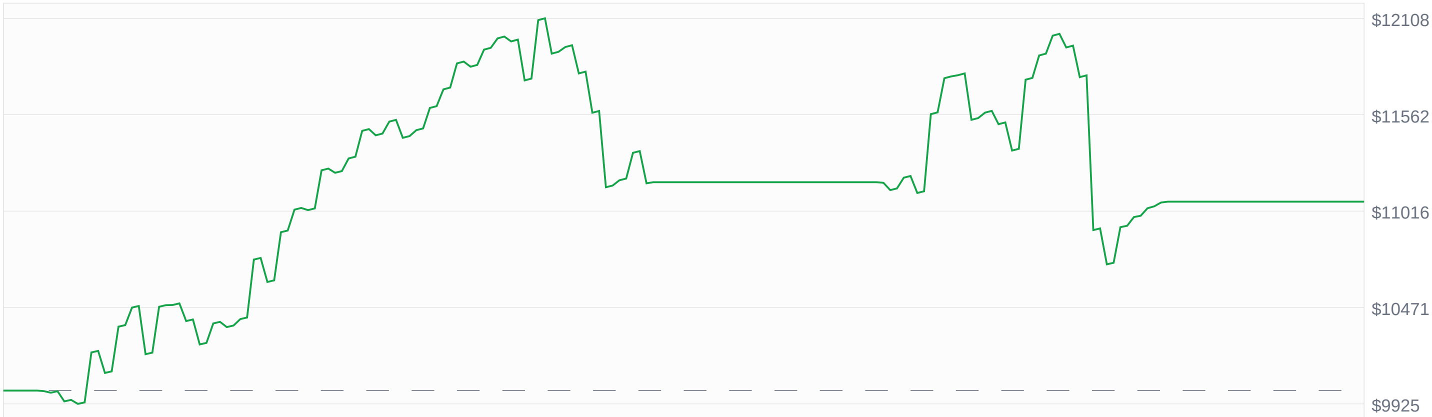
BACKTEST REPORT

Backtest #48206 · 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 backtest on AAPL generated a modest 10.7% return, yet the strategy's viability is severely compromised by an extremely low trade count of only two executions. With a win rate exactly at 50% and a max drawdown of 11.5%, the statistical evidence is too thin to confidently assess true alpha, as a single loss could have erased all gains. The Sharpe ratio of 0.87 suggests mediocre risk-adjusted returns, likely distorted by the lack of data points rather than genuine underperformance. We must execute a longer simulation with adjusted parameters to validate if these results are anomalies or indicative of a flawed edge. No further deployment is justified until the sample size expands to demonstrate consistent performance.

ADDITIONAL METRICS

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