LATINOS TRADING

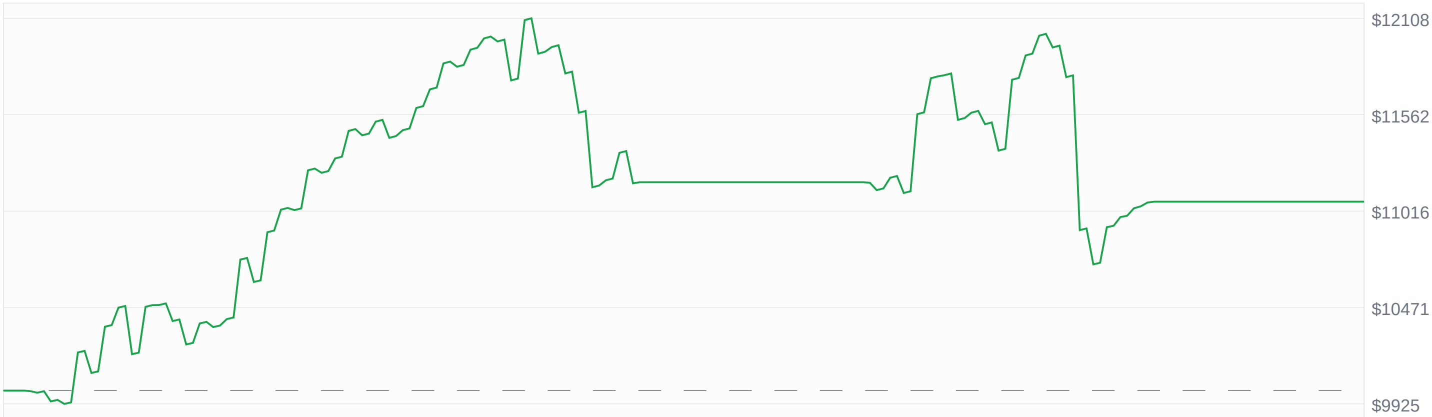
BACKTEST REPORT

Backtest #52972 · AAPL · EVO_GG1RSISNIP_v1421

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_v1421 backtest on AAPL shows a +10.70% return driven by only two trades, which renders the Sharpe ratio of 0.87 statistically meaningless due to extreme sample risk. A precise 50% win rate and an 11.50% drawdown suggest the signal logic lacks robustness against market noise rather than capturing genuine alpha. Such low trade volume fails to validate strategy viability over different market regimes or liquidity conditions. We must expand the test across multiple equity names and timeframes to confirm if this edge persists before any live deployment. Proceeding with capital allocation at this stage would be premature and statistically unsound.

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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