LATINOS TRADING

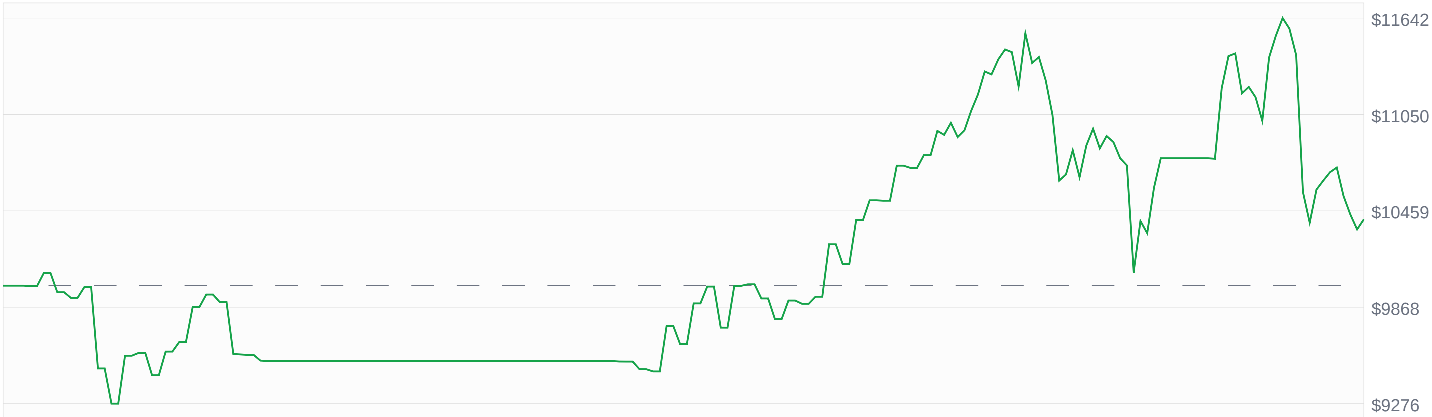
BACKTEST REPORT

Backtest #28507 · AAPL · EVO_GG1RSISNIP_v971

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.35	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v971 strategy yielded a modest ROI of +4.04% on AAPL but suffered a severe max drawdown of 12.60%. With only four trades and a 25% win rate, the Sharpe ratio of 0.35 indicates poor risk-adjusted performance. This tiny sample size lacks statistical significance, meaning the results are likely due to variance rather than edge. The capital grew slightly to $10407.11, but the high volatility relative to returns is concerning. I recommend expanding the backtest period to capture more market cycles before considering deployment.

ADDITIONAL METRICS

CAGR	**4.04%**
Sortino Ratio	**0.27**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10407.11**

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