LATINOS TRADING

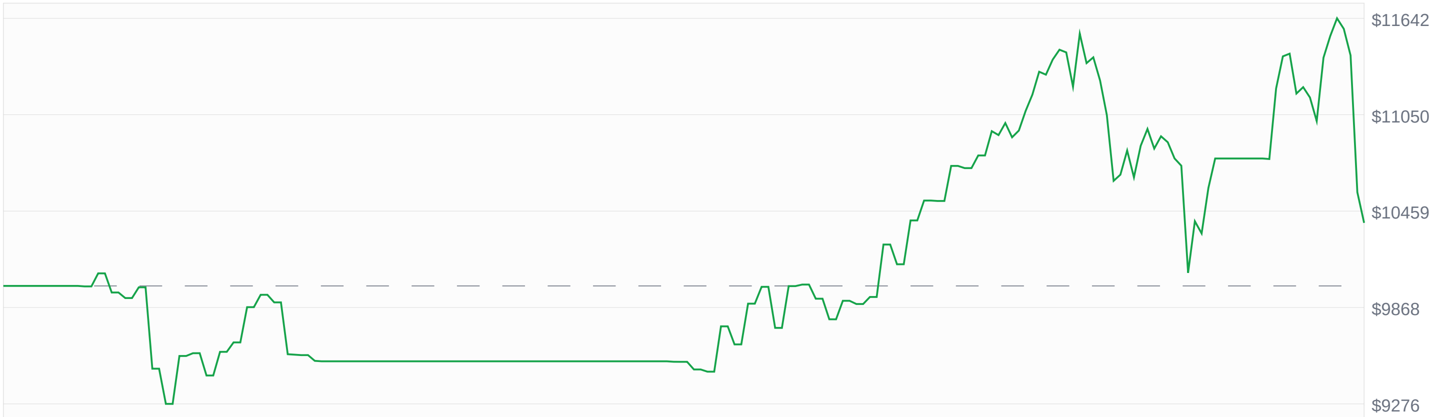
BACKTEST REPORT

Backtest #2872 · AAPL · EVO_GG1RSISNIP_v1256

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for AAPL under EVO_GG1RSISNIP_v1256 shows a modest ROI of +3.84% with a Sharpe ratio of 0.34, indicating limited risk-adjusted performance. The win rate of only 25.0% suggests the strategy relies on infrequent but large winners, which is inherently fragile. With just four total trades, statistical significance is negligible, and the 12.60% max drawdown is disproportionately high relative to returns. The strategy's low trade frequency and poor win rate raise concerns about its robustness across different market regimes. A concrete next step would be to expand the sample size significantly, ideally through walk-forward optimization, to validate whether the observed profitability holds out-of-sample.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

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