LATINOS TRADING

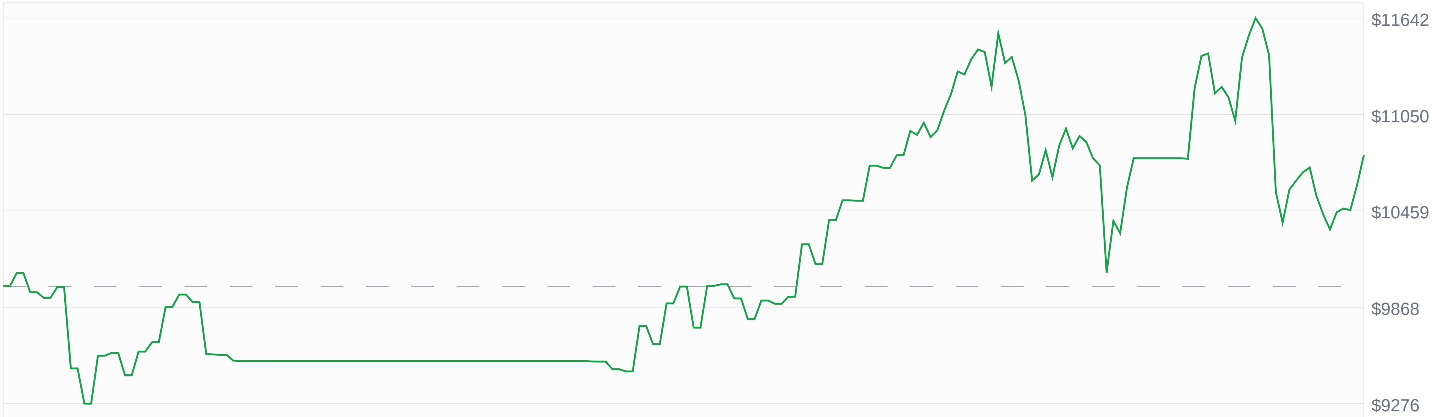
BACKTEST REPORT

Backtest #33952 · AAPL · EVO_GG1RSISNIP_v1616

ROI	Sharpe	Win Rate	Max Drawdown
+7.98%	0.57	50.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1616 strategy on AAPL delivered a +7.98% return, yet the 0.57 Sharpe ratio and 12.60% drawdown expose significant volatility risk. With only four trades, the statistical confidence in this 50.0% win rate is negligible, rendering the results highly susceptible to overfitting. While the strategy captured upside, the lack of diversification and low trade frequency make these metrics unreliable for live deployment. The immediate next step is expanding the backtest window to at least 120 data points to validate robustness before any capital allocation.

ADDITIONAL METRICS

CAGR	**7.98%**
Sortino Ratio	**0.44**
Turnover	**8.06x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10800.78**