LATINOS TRADING

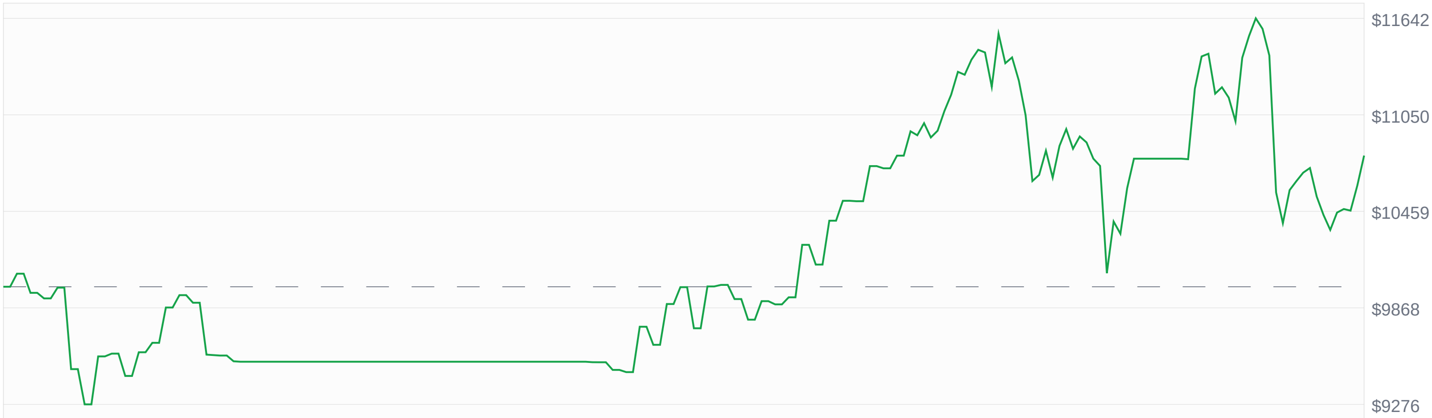
BACKTEST REPORT

Backtest #34329 · AAPL · EVO_GG1RSISNIP_v964

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_v964 backtest on AAPL shows a +7.98% ROI but suffers from a dangerously low sample size of only four trades, rendering the 50% win rate and 0.57 Sharpe ratio statistically insignificant. A 12.60% maximum drawdown indicates that the strategy lacks robust risk controls during volatility, likely overfitting to noise rather than capturing genuine alpha. Without more trade data, any confidence in the strategy's forward performance is purely speculative and not suitable for institutional deployment. The concrete next step is to expand the backtesting window or adjust parameters to generate a dataset of at least 100 trades before considering live execution.

ADDITIONAL METRICS

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