LATINOS TRADING

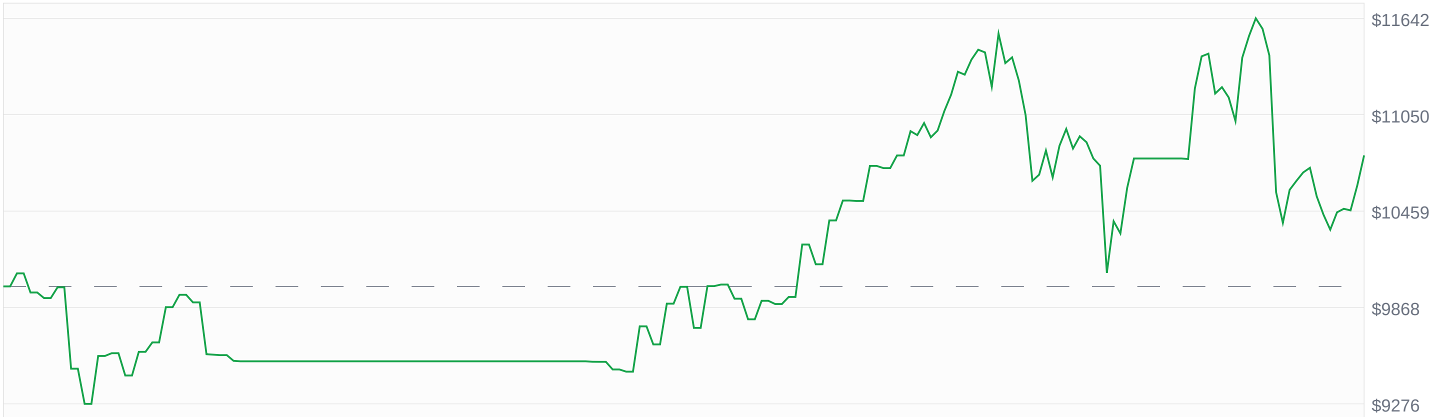
BACKTEST REPORT

Backtest #34531 · AAPL · EVO_GG1RSISNIP_v1071

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_v1071 strategy generated a +7.98% return on AAPL, yet the 50% win rate and 0.57 Sharpe ratio suggest a lack of statistical robustness. With only four trades executed, the 12.60% maximum drawdown is highly volatile and unreliable as a risk metric. The sample size is insufficient to confirm whether the edge is genuine or merely random noise from a short-term event. We must increase the lookback period or reduce trade frequency to gather enough data points for a meaningful confidence interval. The next step is to run a longer backtest on AAPL with tighter stop-loss thresholds to validate risk-adjusted performance over a larger sample.

ADDITIONAL METRICS

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