LATINOS TRADING

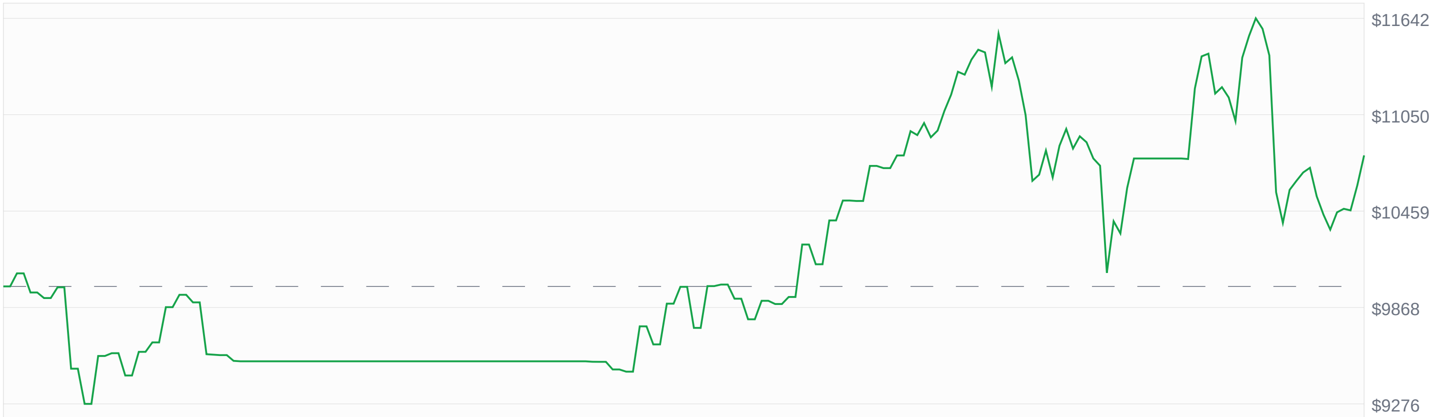
BACKTEST REPORT

Backtest #34896 · AAPL · EVO_GG1RSISNIP_v1164

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_v1164 strategy on AAPL delivered a modest +7.98% ROI but exhibits concerning fragility with a Sharpe ratio of only 0.57 and a maximum drawdown of 12.60%. With merely four trades recorded, the 50% win rate lacks statistical significance, suggesting the results are likely noise rather than a robust alpha signal. The strategy fails to demonstrate consistent risk-adjusted returns under current market conditions, posing a high risk of overfitting to a tiny sample set. Before deploying live capital, we must expand the backtest window and optimize parameters to achieve a Sharpe ratio above 1.0.

ADDITIONAL METRICS

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