LATINOS TRADING

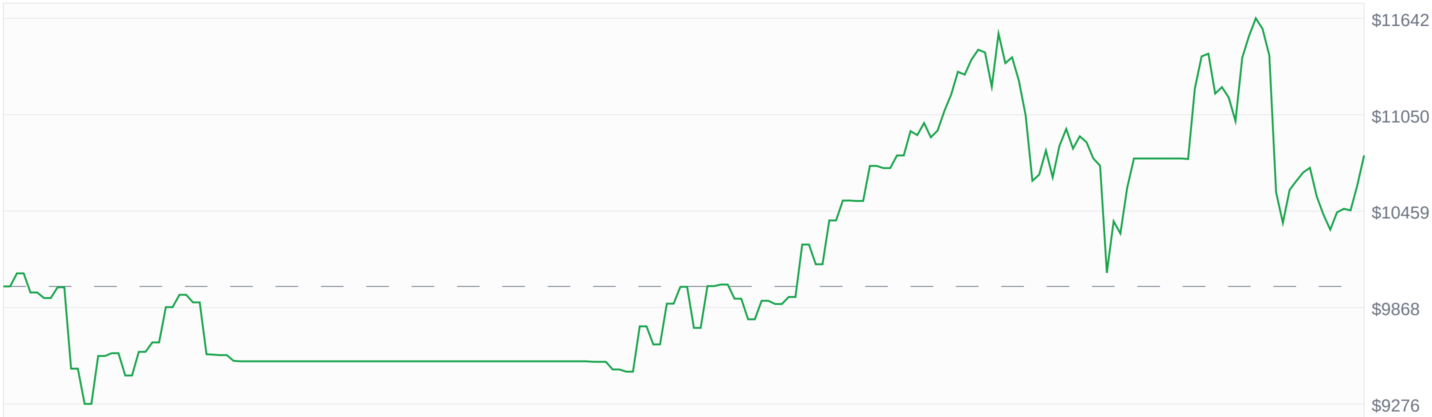
BACKTEST REPORT

Backtest #34940 · AAPL · EVO_GG1RSISNIP_v1187

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_v1187 backtest on AAPL generated a 7.98% ROI with a mediocre 0.57 Sharpe ratio, yet its statistical validity is critically compromised by only four total trades. A 50% win rate paired with a 12.60% maximum drawdown suggests the strategy lacks robustness and is highly susceptible to single-trade variance. Without a larger sample size, these metrics cannot reliably distinguish between genuine alpha and random noise. Consequently, expanding the lookback period or adjusting parameters to generate more frequent signals is the mandatory next step before live deployment.

ADDITIONAL METRICS

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