LATINOS TRADING

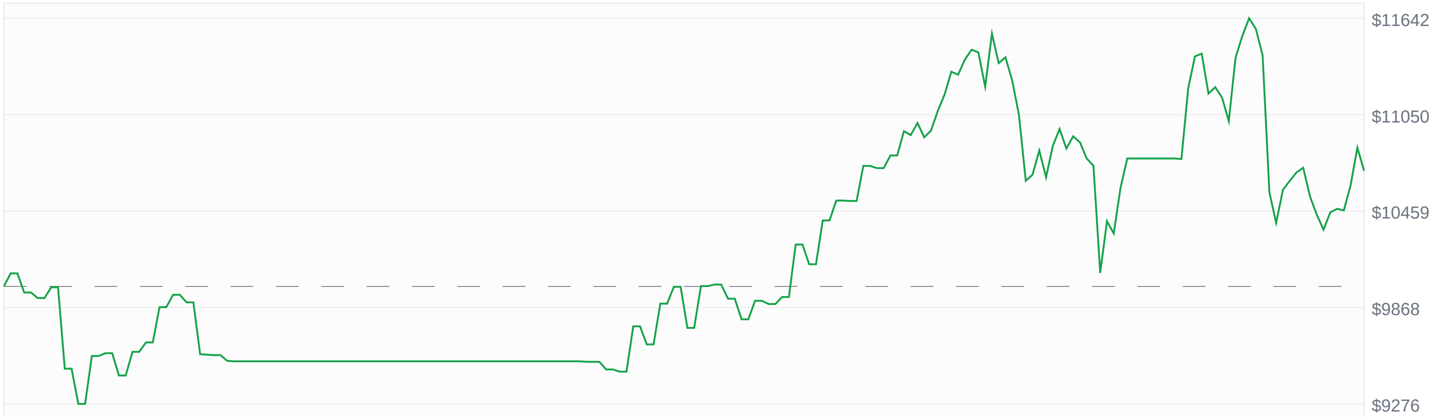
BACKTEST REPORT

Backtest #35191 · AAPL · EVO_GG1RSISNIP_v359

ROI	Sharpe	Win Rate	Max Drawdown
+7.03%	0.51	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v359 strategy on AAPL generated a +7.03% return with a notably low 25.0% win rate, suggesting profitability relies entirely on high-magnitude winners rather than consistency. A Sharpe ratio of 0.51 indicates subpar risk-adjusted performance, while a 12.60% maximum drawdown reveals significant vulnerability during volatility spikes. With only four total trades executed, the sample size is statistically insufficient to validate the robustness of the signal generation or risk parameters. Consequently, the current results lack the statistical confidence required for institutional deployment without further optimization. The immediate next step is to run a stress test on historical 2024–2025 volatility regimes to assess

ADDITIONAL METRICS

CAGR	**7.03%**
Sortino Ratio	**0.40**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10706.24**

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