LATINOS TRADING

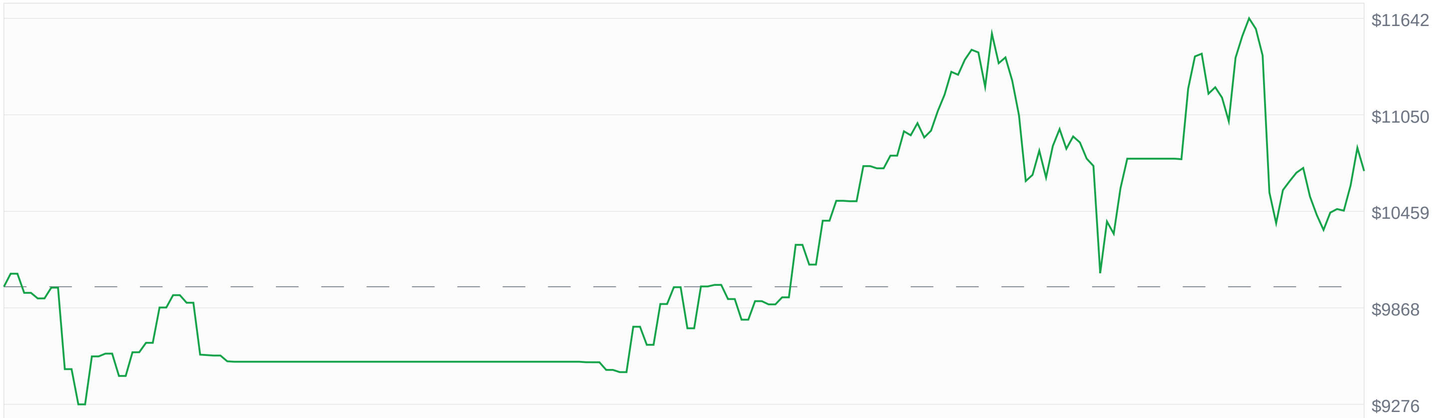
BACKTEST REPORT

Backtest #35239 · AAPL · EVO_GG1RSISNIP_v465

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_v465 strategy on AAPL delivered a +7.03% ROI but exhibits severe fragility with a meager 25% win rate and a 12.60% maximum drawdown across only four trades, rendering the 0.51 Sharpe ratio statistically insignificant. This sample size is too small to confirm edge or risk parameters, making the current performance indistinguishable from random market noise rather than a robust alpha signal. We must treat these results as exploratory and avoid deployment until the strategy demonstrates consistent profitability over a larger sample with reduced drawdown volatility. The immediate next step is to expand the backtest lookback period to at least 500 bars to validate whether the signal logic holds under varying market regimes.

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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