LATINOS TRADING

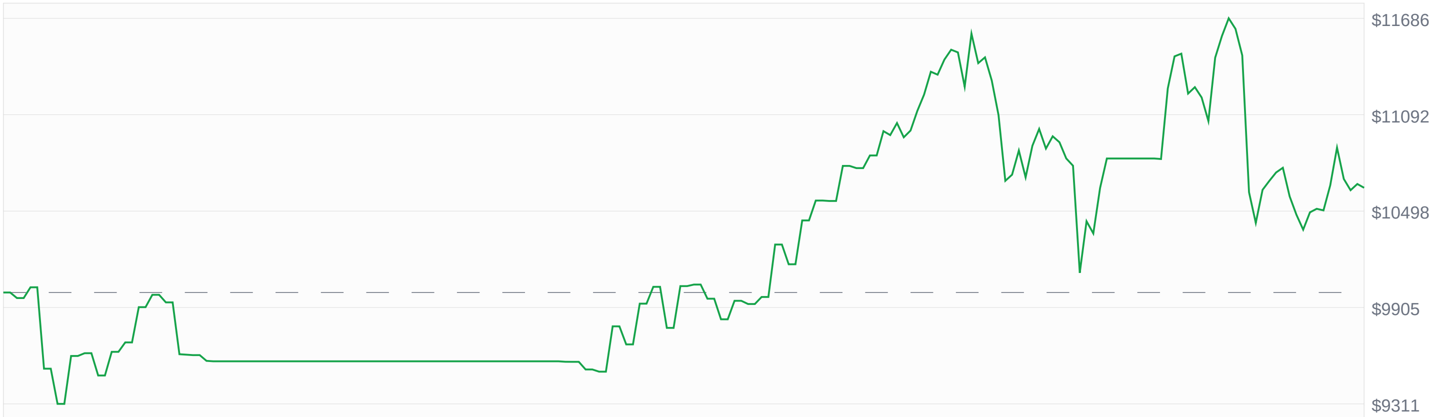
BACKTEST REPORT

Backtest #36409 · AAPL · EVO_GG1RSISNIP_v302

ROI	Sharpe	Win Rate	Max Drawdown
+6.39%	0.48	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v302 backtest on AAPL delivered a positive 6.39% return, yet the 0.48 Sharpe ratio and 25% win rate indicate weak signal reliability. With only four trades executed, the sample size is statistically insufficient to validate the strategy's robustness against market noise. The 12.60% maximum drawdown suggests significant vulnerability during volatile periods, undermining risk-adjusted performance consistency. Consequently, this strategy lacks the statistical confidence required for institutional deployment at this stage. The immediate next step is to retest the logic on a longer historical dataset to confirm whether the drawdown is an anomaly or a systemic flaw.

ADDITIONAL METRICS

CAGR	**6.39%**
Sortino Ratio	**0.38**
Turnover	**8.07x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10641.91**