

LATINOS TRADING

BACKTEST REPORT

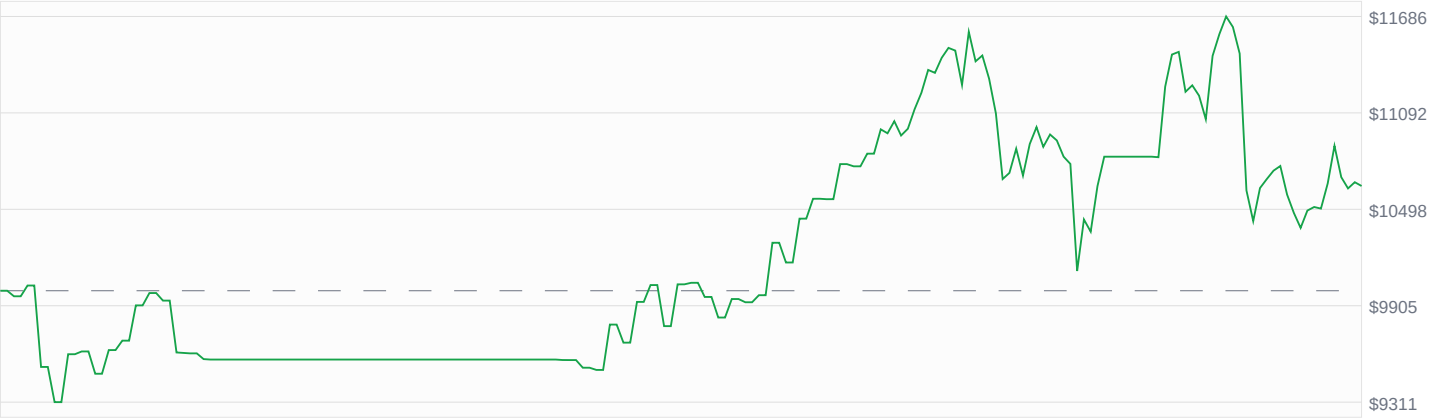


Backtest #36439 · AAPL · EVO_GG1RSISNIP_v1587

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_v1587 strategy on AAPL generated a +6.39% return but failed to establish statistical significance with only four trades. A 25% win rate combined with a 0.48 Sharpe ratio indicates underperforming risk-adjusted returns relative to the market. The 12.60% maximum drawdown suggests high sensitivity to short-term volatility, which is unsustainable for institutional deployment. We must increase the sample size through extended backtesting windows or adjust entry filters to reduce false signals. This strategy requires parameter optimization before any live capital allocation.

ADDITIONAL METRICS

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