LATINOS TRADING

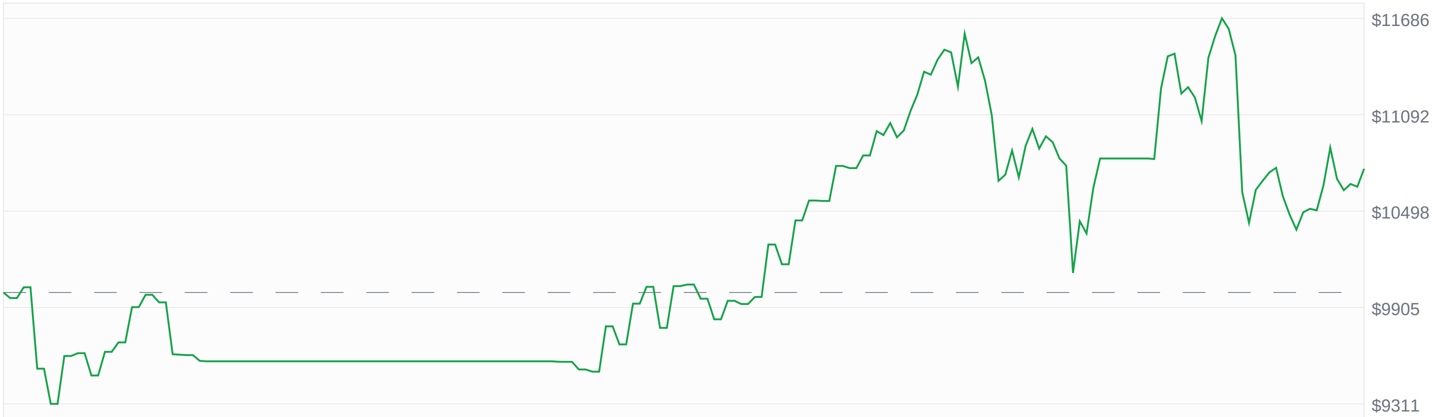
BACKTEST REPORT

Backtest #36727 · AAPL · EVO_GG1RSISNIP_v407

ROI	Sharpe	Win Rate	Max Drawdown
+7.59%	0.54	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v407 backtest on AAPL shows a +7.59% ROI but suffers from severe statistical unreliability due to only four trades. With a Sharpe ratio of 0.54 and a win rate of 25%, the strategy is aggressively directional yet highly inefficient, risking a 12.60% drawdown for minimal probability of success. Such a low trade count precludes any meaningful risk-adjusted assessment, rendering the observed performance likely noise rather than alpha. We must expand the sample size by testing on broader market conditions or adjusting entry filters to generate statistically significant data. Proceeding with live capital based on this limited sample exposes the portfolio to unquantifiable tail risk.

ADDITIONAL METRICS

CAGR	**7.59%**
Sortino Ratio	**0.43**
Turnover	**8.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10758.66**

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