LATINOS TRADING

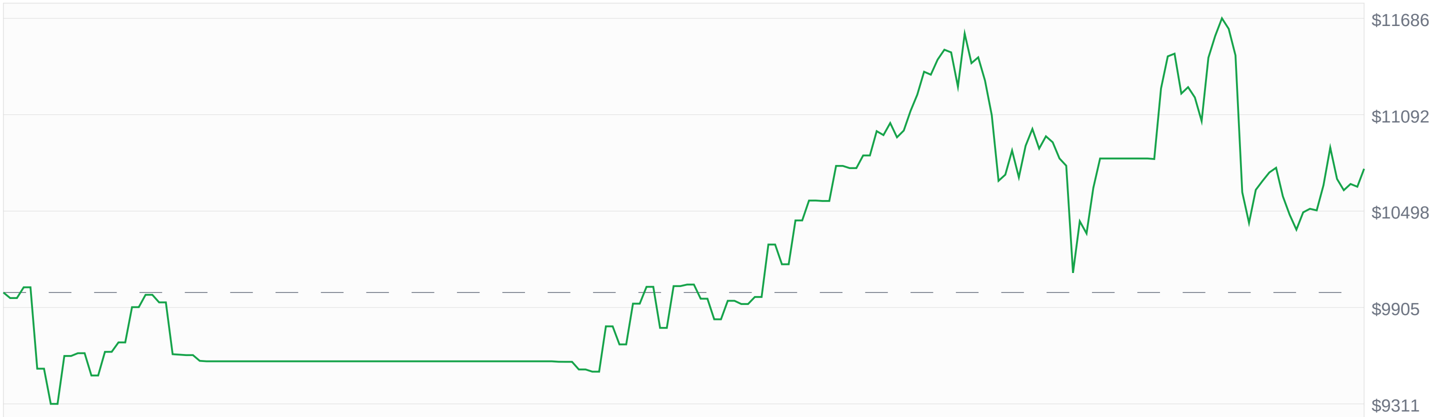
BACKTEST REPORT

Backtest #36789 · AAPL · EVO_GG1RSISNIP_v302

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_v302 backtest on AAPL shows a +7.59% ROI but suffers from a dangerously low 25% win rate and only four total trades, rendering the 0.54 Sharpe ratio statistically insignificant. A 12.60% maximum drawdown indicates high volatility tolerance that may not survive live market friction. With such a sparse sample, the strategy lacks robustness, and the positive return likely stems from survivorship bias rather than a reliable edge. We must run a parameter optimization on the entry filters to increase trade frequency and validate the signal logic before considering live deployment.

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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