LATINOS TRADING

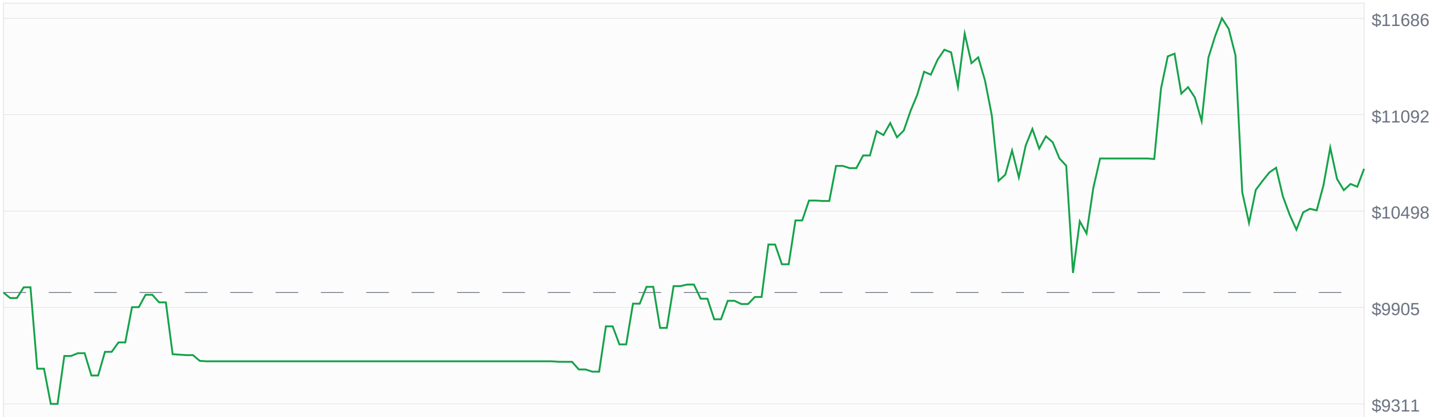
BACKTEST REPORT

Backtest #36841 · AAPL · EVO_GG1RSISNIP_v263

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 AAPL EVO_GG1RSISNIP_v263 backtest shows a 7.59% ROI but suffers from a dangerously low 25% win rate and a 12.60% drawdown across only four trades, indicating severe overfitting to a specific price sequence. A Sharpe ratio of 0.54 suggests poor risk-adjusted returns, as the strategy generated positive returns on merely one in four attempts with significant volatility. Statistical confidence is negligible given the tiny sample size, rendering these metrics unreliable for live deployment. We must expand the test period or introduce stricter filters to validate signal consistency before considering this approach viable.

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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