LATINOS TRADING

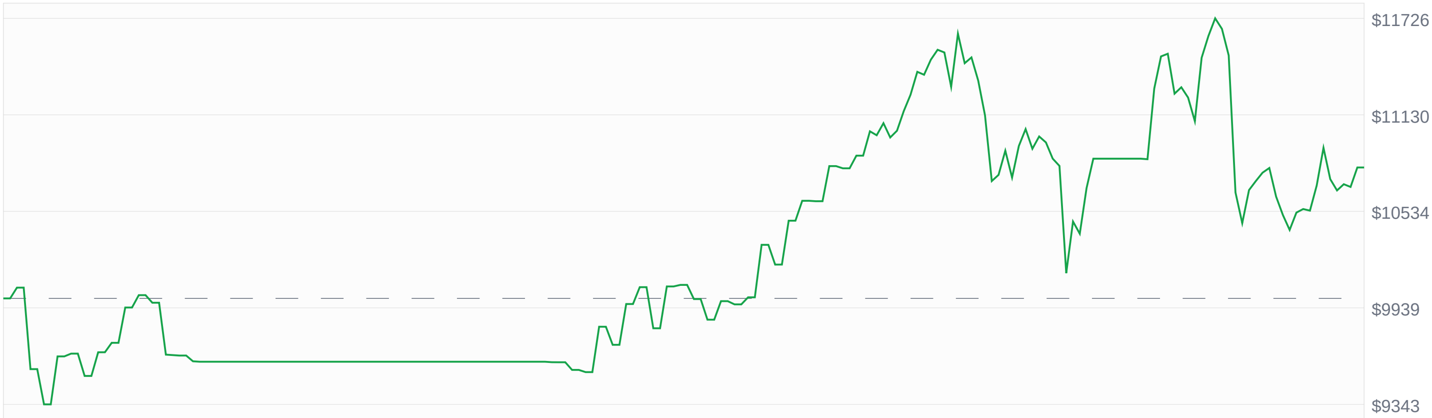
BACKTEST REPORT

Backtest #36967 · AAPL · EVO_GG1RSISNIP_v368

ROI	Sharpe	Win Rate	Max Drawdown
+8.05%	0.57	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v368 strategy on AAPL generated an 8.05% return, yet a 25% win rate and 12.60% maximum drawdown reveal severe inefficiency rather than robust alpha. With only four trades, the Sharpe ratio of 0.57 lacks statistical significance, meaning the performance could easily be noise from a single outlier event. The capital grew to $10,805.21, but the low trade frequency prevents reliable assessment of the model's consistency across different market regimes. We must expand the sample size by running an out-of-sample backtest on a different time period or asset class before deploying live.

ADDITIONAL METRICS

CAGR	**8.05%**
Sortino Ratio	**0.44**
Turnover	**8.10x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10805.21**