LATINOS TRADING

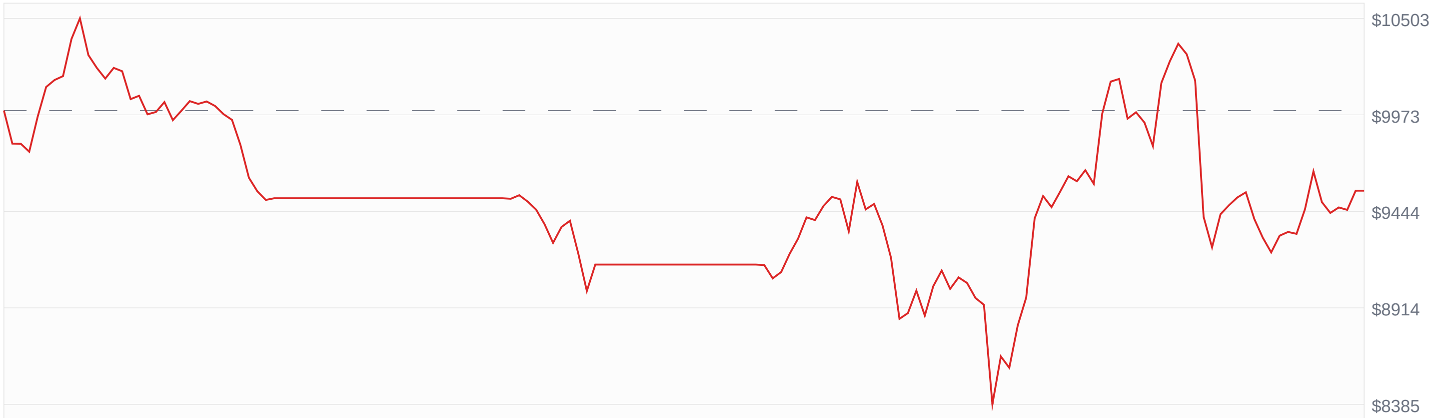
BACKTEST REPORT

Backtest #37149 · AAPL · EVO_GG1RSISNIP_v345

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.21	33.3%	-20.17%

EQUITY CURVE

162 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v345 strategy on AAPL failed to preserve capital, generating a negative 4.43% return with a dismal 33.3% win rate. The sample size of just three trades renders the statistical results highly unreliable and insufficient to draw robust conclusions about strategy efficacy. A maximum drawdown of 20.17% indicates significant downside risk that current parameters failed to mitigate effectively. The negative Sharpe ratio of -0.21 confirms that risk-adjusted returns were poor, suggesting the strategy is currently generating more noise than signal. The immediate next step is to expand the backtest window to accumulate a larger sample size and identify specific parameter regimes that reduce drawdowns.

ADDITIONAL METRICS

CAGR	**-5.24%**
Sortino Ratio	**-0.17**
Turnover	**6.76x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9557.19**