LATINOS TRADING

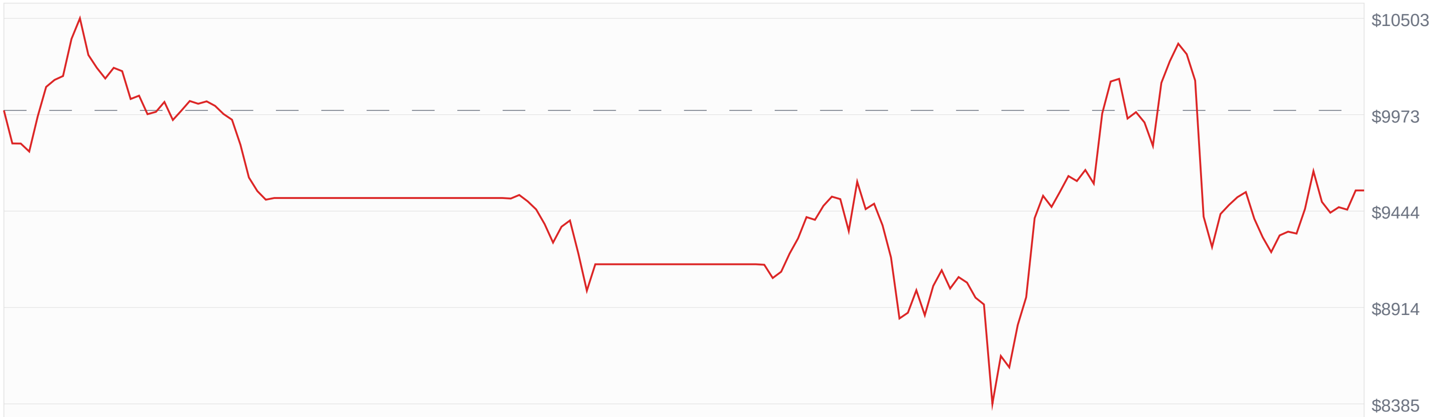
BACKTEST REPORT

Backtest #37239 · AAPL · EVO_EVOGG1RSIS_v459

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_EVOGG1RSIS_v459 strategy on AAPL failed decisively, delivering a -4.43% return with a negative Sharpe ratio of -0.21. A win rate of 33.3% and a 20.17% drawdown indicate severe underperformance, yet the sample size of only three trades renders any statistical inference highly unreliable. The data suggests the logic lacks robustness for this specific asset, possibly due to overfitting on noise rather than capturing genuine alpha. We must not act on this signal until a larger sample size is generated through expanded testing or parameter adjustment. Re-running the backtest with increased trade frequency or a different time horizon is the necessary next step to validate the approach.

ADDITIONAL METRICS

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