LATINOS TRADING

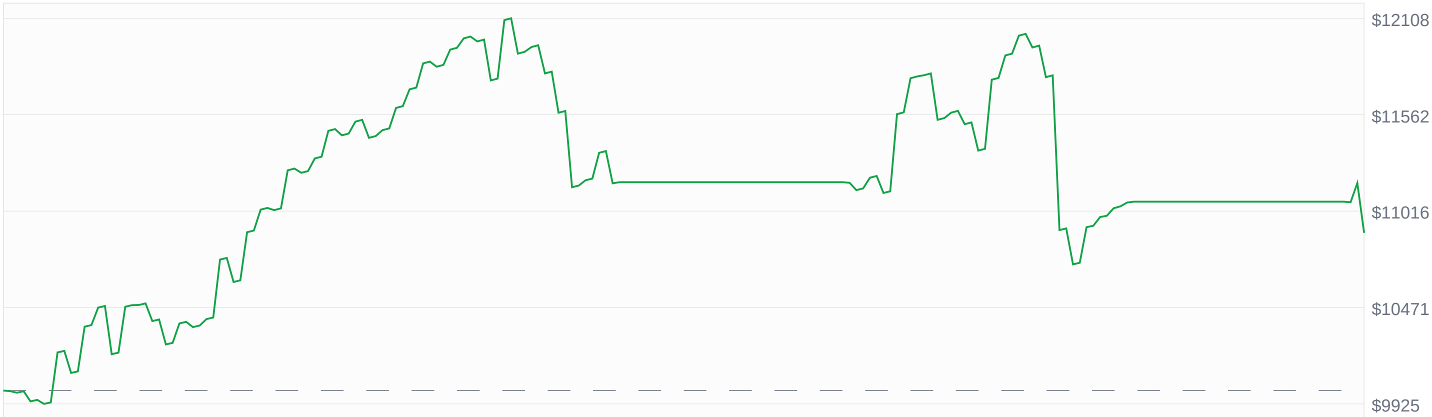
BACKTEST REPORT

Backtest #57179 · AAPL · EVO_GG1RSISNIP_v368

ROI	Sharpe	Win Rate	Max Drawdown
+8.90%	0.73	33.3%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v368 backtest on AAPL shows a +8.90% ROI but reveals critical structural flaws with only three executed trades. A 33.3% win rate paired with a sharp 11.50% drawdown indicates severe drawdown risk that standard metrics like a 0.73 Sharpe ratio fail to adequately capture. Such a sparse sample size provides insufficient statistical confidence to validate the strategy's robustness or predict future performance reliably. We must expand the parameter space or switch to a higher-frequency interval to gather more data points before deployment. Proceeding with this configuration would expose capital to unquantified volatility without genuine evidence of edge.

ADDITIONAL METRICS

CAGR	**8.90%**
Sortino Ratio	**0.41**
Turnover	**6.54x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10893.33**

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