LATINOS TRADING

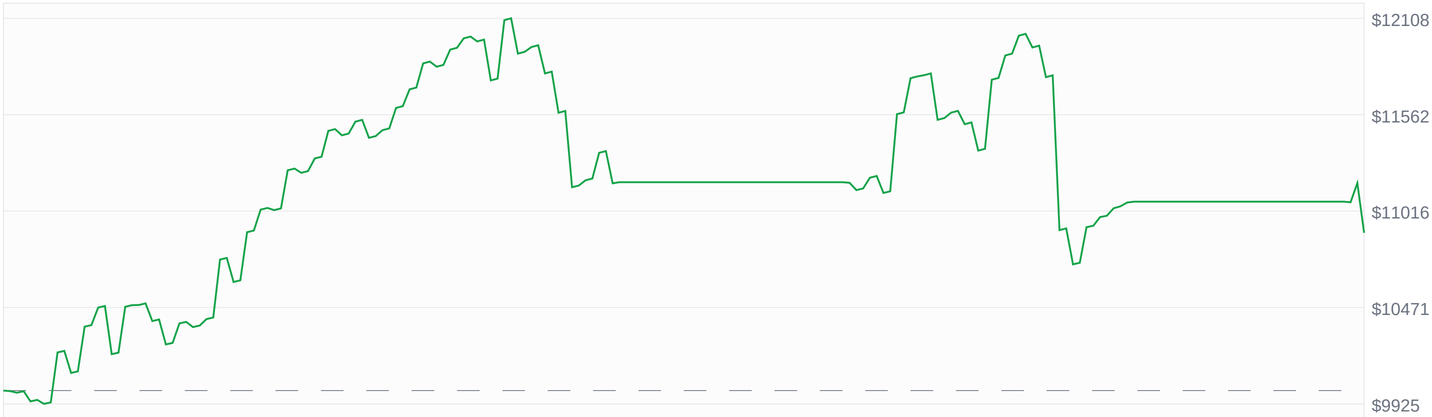
BACKTEST REPORT

Backtest #57334 · AAPL · EVO_GG1RSISNIP_v446

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_v446 strategy delivered a modest 8.9% ROI on AAPL with a 33.3% win rate, yet the sample of only three trades renders statistical conclusions unreliable. A maximum drawdown of 11.5% and a Sharpe ratio of 0.73 suggest the signal logic lacks sufficient risk-adjusted efficiency for institutional deployment. The strategy's performance hinges on outlier trades rather than consistent execution, indicating overfitting to specific market conditions. I recommend expanding the backtest interval to at least 500 trades or optimizing entry filters to improve the win rate before live deployment.

ADDITIONAL METRICS

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

Generated 2026-09-05T19:35:34Z · latinostrading.com