LATINOS TRADING

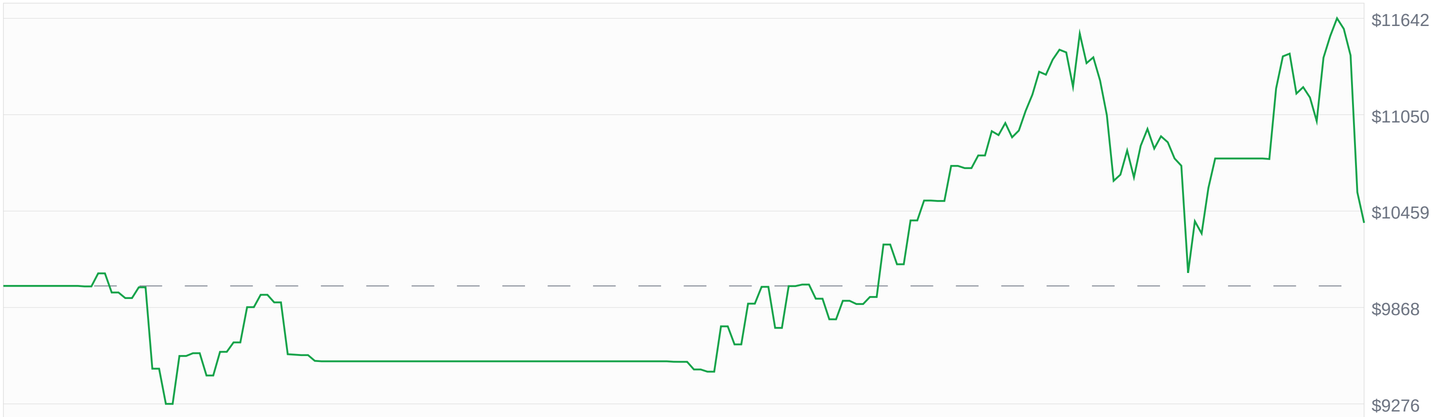
BACKTEST REPORT

Backtest #9221 · AAPL · EVO_GG1RSISNIP_v1576

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy's Sharpe ratio of 0.34 and 12.60% drawdown reveal poor risk-adjusted performance for AAPL, despite a modest 3.84% ROI. A mere four trades render the 25% win rate statistically insignificant, offering no reliable edge over random noise. The high drawdown relative to returns suggests the logic lacks robust exit mechanisms during volatility. Immediate next step is expanding the dataset to at least 100 trades across multiple market regimes to validate the signal's longevity. Until then, the alpha is negligible and the risk profile is unacceptable for institutional deployment.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

Generated 2026-08-14T19:21:19Z · latinostrading.com