LATINOS TRADING

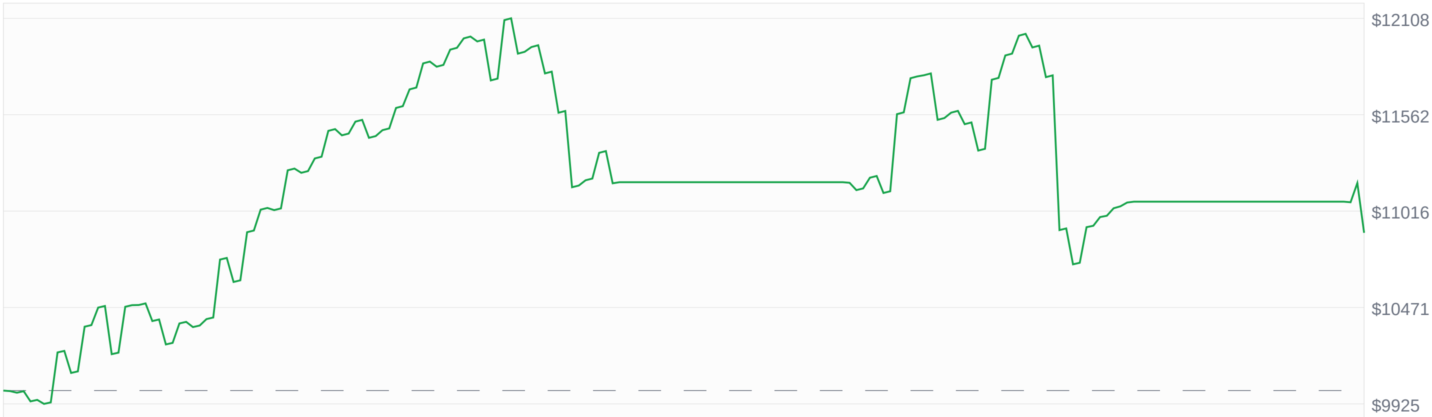
BACKTEST REPORT

Backtest #57304 · AAPL · EVO_GG1RSISNIP_v138

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_v138 strategy on AAPL generated an 8.90% return with a low 0.73 Sharpe ratio, driven by just three trades. A 33.3% win rate and 11.50% maximum drawdown indicate severe undercapitalization and lack of statistical significance, rendering results unreliable for institutional deployment. The sample size is insufficient to confirm edge, as outcomes may easily revert to the mean. Next, expand the backtest window to include 200 historical trading days to validate robustness before live allocation.

ADDITIONAL METRICS

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