LATINOS TRADING

BACKTEST REPORT

Backtest #29167 · AAPL · EVO_GG1RSISNIP_v103

ROI	Sharpe	Win Rate	Max Drawdown
+4.04%	0.35	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This AAPL backtest shows a modest 4.04% return with a weak 0.35 Sharpe ratio, indicating poor risk-adjusted performance. The critical flaw is the 25% win rate combined with a 12.6% drawdown, suggesting the strategy relies on rare, large wins that fail to compensate for frequent losses. Statistical confidence is negligible given the tiny sample size of only four trades, making these results statistically insignificant and prone to overfitting. The final capital growth barely outpaces inflation, failing to justify the inherent risk exposure. Next, expand the backtest period to include at least 100 trades to establish statistical validity before any further consideration.

ADDITIONAL METRICS

CAGR	**4.04%**
Sortino Ratio	**0.27**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10407.11**