LATINOS TRADING

BACKTEST REPORT

Backtest #30213 · AAPL · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+4.48%	0.37	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 strategy yielded a modest 4.48% ROI on AAPL but suffers critically from a low 25% win rate and a high 12.6% maximum drawdown, indicating poor risk-adjusted performance with a Sharpe ratio of only 0.37. With merely four total trades, the results lack statistical significance, making it impossible to distinguish alpha from random variance or luck. The strategy appears overly sensitive to noise rather than capturing sustained trends, as evidenced by the infrequent wins amidst significant capital erosion. Future iterations must expand the backtest period to increase sample size and refine entry filters to improve win rate stability.

ADDITIONAL METRICS

CAGR	**4.48%**
Sortino Ratio	**0.29**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10451.44**

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