LATINOS TRADING

BACKTEST REPORT

Backtest #33030 · AAPL · EVO_GG1RSISNIP_v92

ROI	Sharpe	Win Rate	Max Drawdown
+7.98%	0.57	50.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v92 strategy on AAPL achieved a +7.98% return, yet the low Sharpe ratio of 0.57 and a maximum drawdown of 12.60% indicate poor risk-adjusted performance. With only four trades executed, the statistical sample size is critically insufficient to validate these metrics or claim any level of confidence in the strategy's robustness. The 50% win rate suggests the directional edge is negligible, meaning profitability relies entirely on position sizing rather than predictive power. To move forward, the team must significantly expand the backtest dataset to capture various market regimes before deploying capital live.

ADDITIONAL METRICS

CAGR	7.98%
Sortino Ratio	0.44
Turnover	8.06x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$10800.78