LATINOS TRADING

BACKTEST REPORT

Backtest #33469 · AAPL · EVO_GG1RSISNIP_v75

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_v75 strategy on AAPL generated a modest +7.98% ROI with a 50% win rate, yet the sample size of only four trades severely limits statistical significance and renders the 0.57 Sharpe ratio unreliable. While the strategy survived a 12.60% maximum drawdown, the low trade frequency suggests overfitting to specific noise rather than capturing robust trend dynamics. Consequently, the observed returns lack sufficient confidence to validate the approach under varying market regimes. To proceed, increase the lookback period or introduce stricter volatility filters to generate a statistically meaningful sample before redeployment.

ADDITIONAL METRICS

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