

LATINOS TRADING

BACKTEST REPORT



Backtest #33953 · AAPL · EVO_GG1RSISNIP_v1616

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_v1616 strategy on AAPL generated a modest +7.98% ROI and a Sharpe ratio of 0.57, with a win rate of 50%. The max drawdown of 12.60% indicates a significant risk, and with only 4 trades, the statistical confidence is limited. The next concrete step is to optimize the strategy parameters to reduce drawdowns without compromising performance.

ADDITIONAL METRICS

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