

LATINOS TRADING

BACKTEST REPORT



Backtest #34764 · AAPL · EVO_GG1RSISNIP_v1127

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_v1127 strategy on AAPL delivered a nominal +7.98% gain, yet the 0.57 Sharpe ratio and 12.60% maximum drawdown indicate insufficient risk-adjusted returns. A mere 4 trades provide statistically negligible confidence, rendering the 50% win rate unreliable and likely prone to significant overfitting. While the strategy avoided catastrophic losses, the low trade count fails to validate its robustness against varying market regimes. We must expand the backtest horizon or optimize entry parameters to generate a larger sample size before considering live deployment.

ADDITIONAL METRICS

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