

LATINOS TRADING

BACKTEST REPORT



Backtest #34765 · 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 backtest on AAPL shows a modest 7.98% ROI with a 12.60% drawdown, yet the Sharpe ratio of 0.57 suggests marginal risk-adjusted returns that lack institutional robustness. With only four trades executed, the sample size is critically insufficient to validate the strategy's statistical significance or stability across different market regimes. The 50% win rate indicates a lack of directional edge, and the performance appears highly sensitive to specific entry timing rather than a durable alpha source. Consequently, this strategy requires extensive parameter optimization and forward testing before any deployment is considered viable for live capital.

ADDITIONAL METRICS

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