LATINOS TRADING

BACKTEST REPORT

Backtest #35359 · AAPL · EVO_GG1RSISNIP_v1359

ROI	Sharpe	Win Rate	Max Drawdown
+7.03%	0.51	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1359 backtest on AAPL shows a +7.03% return with a dangerously low 0.51 Sharpe ratio and only four trades, making the 12.60% drawdown statistically untrustworthy. A mere 25% win rate suggests the entry logic lacks robustness against typical market noise, rendering the performance largely a result of survivorship bias rather than skill. With such a minimal sample size, these figures cannot support institutional deployment without significant parameter stress-testing to validate edge. The immediate next step is to expand the lookback period and run a Monte Carlo simulation to assess the strategy's true risk of ruin before any live capital is committed.

ADDITIONAL METRICS

CAGR	**7.03%**
Sortino Ratio	**0.40**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10706.24**