LATINOS TRADING

BACKTEST REPORT

Backtest #35360 · 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 nominal 7.03% return but is statistically insignificant with only four trades, rendering the 25.0% win rate and 0.51 Sharpe ratio unreliable for institutional deployment. The strategy suffered a 12.60% maximum drawdown, indicating substantial risk exposure that outweighs the modest final capital increase to $10,706.24. Without a larger sample size, we cannot confirm whether the edge is genuine or merely a result of overfitting to recent price noise. The immediate next step is to run a walk-forward analysis on a broader historical dataset to validate robustness before live execution.

ADDITIONAL METRICS

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