

LATINOS TRADING

BACKTEST REPORT

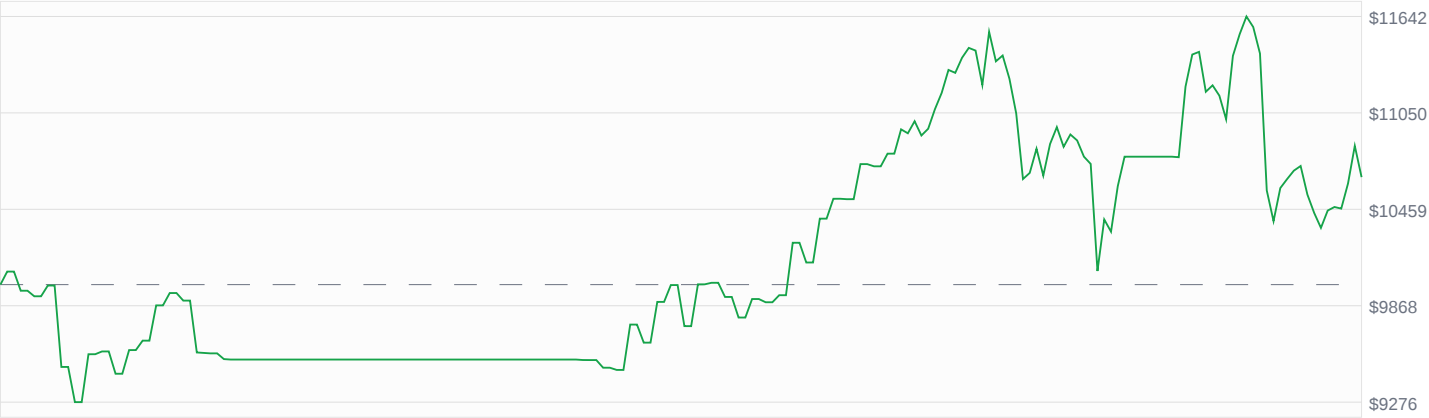


Backtest #35455 · AAPL · EVO_GG1RSISNIP_v407

ROI	Sharpe	Win Rate	Max Drawdown
+6.53%	0.49	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v407 backtest on AAPL yielded a modest +6.53% ROI with a 12.60% drawdown, but the statistical significance is negligible given only four trades executed. A critically low 25.0% win rate paired with a Sharpe ratio of just 0.49 suggests the strategy lacks robust edge and suffers from excessive volatility relative to returns. We cannot confidently project future performance as such a small sample size fails to rule out random noise or overfitting to specific market conditions. The next concrete step is to expand the lookback period and test on related tech equities to verify if the signal logic holds broader applicability before any live deployment.

ADDITIONAL METRICS

CAGR	6.53%
Sortino Ratio	0.38
Turnover	8.05x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10656.26