LATINOS TRADING

BACKTEST REPORT

Backtest #35509 · AAPL · EVO_GG1RSISNIP_v410

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_v410 strategy on AAPL generated a nominal +6.53% return, yet its 0.49 Sharpe ratio and 25.0% win rate reveal a lack of statistical robustness over the four trades executed. The 12.60% maximum drawdown indicates significant volatility risk that outweighs the modest profit potential observed in this limited sample. We must expand the backtest horizon to improve sample size and validate whether these performance metrics are sustainable or merely noise. The next step is to re-run the simulation with a wider lookback period to filter for regime stability and confirm risk-adjusted returns.

ADDITIONAL METRICS

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