LATINOS TRADING

BACKTEST REPORT

Backtest #35539 · AAPL · EVO_GG1RSISNIP_v275

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_v275 strategy on AAPL generated a +6.53% ROI but suffers from a critical 25% win rate and 12.6% drawdown across only four trades. A Sharpe ratio of 0.49 indicates weak risk-adjusted returns, suggesting the strategy is highly inefficient and statistically unreliable given the minimal sample size. The limited trade count prevents any meaningful confidence interval, making the observed performance a likely outlier rather than a robust pattern. We must avoid deploying capital until the strategy demonstrates consistency over a significantly larger dataset. The immediate next step is to re-run the backtest with adjusted entry filters to reduce noise and improve the win rate threshold.

ADDITIONAL METRICS

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

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