LATINOS TRADING

BACKTEST REPORT

Backtest #35593 · AAPL · EVO_GG1RSISNIP_v302

ROI	Sharpe	Win Rate	Max Drawdown
+5.00%	0.40	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v302 strategy on AAPL generated a modest 5.00% return, yet the 25% win rate and 12.60% maximum drawdown reveal a high-risk profile with limited statistical significance due to only four executed trades. While the strategy captured some upside, the low Sharpe ratio of 0.40 indicates that returns were not adequately compensated for the volatility endured during the simulation. We cannot confidently generalize these results to future market conditions without expanding the sample size to ensure robustness against regime changes. The immediate priority is to increase the backtest window or adjust entry filters to reduce the frequency of false signals before deploying capital.

ADDITIONAL METRICS

CAGR	**5.00%**
Sortino Ratio	**0.32**
Turnover	**7.98x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10503.05**