LATINOS TRADING

BACKTEST REPORT

Backtest #35713 · AAPL · EVO_GG1RSISNIP_v426

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_v426 backtest on AAPL generated a +5.00% ROI but suffered from a critically low win rate of 25% and a shallow Sharpe ratio of 0.40, indicating weak risk-adjusted returns. Such a performance on only four trades lacks statistical significance, meaning the observed drawdown of 12.60% could easily be noise rather than a structural flaw in the logic. While the capital grew to $10,503.05, the strategy failed to consistently capture upside momentum without excessive downside exposure. We must expand the sample size by increasing the historical lookback period or adjusting entry thresholds to filter out false signals before deploying live capital.

ADDITIONAL METRICS

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

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