LATINOS TRADING

BACKTEST REPORT

Backtest #36001 · AAPL · EVO_GG1RSISNIP_v263

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_v263 backtest on AAPL shows a +5.00% ROI with a Sharpe ratio of 0.40, but the 25.0% win rate and 12.60% drawdown suggest the strategy lacks robustness. With only four trades in the sample, these metrics are statistically insignificant and prone to high variance, making the result unreliable for scaling. The low win rate indicates frequent false signals, while the drawdown reveals substantial capital risk per position. A concrete next step is to run a larger sample size backtest to validate if this underperformance is a genuine flaw or a statistical anomaly.

ADDITIONAL METRICS

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