LATINOS TRADING

BACKTEST REPORT

Backtest #36037 · AAPL · EVO_GG1RSISNIP_v410

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 backtest on AAPL for the EVO_GG1RSISNIP_v410 strategy shows a +5.00% ROI but reveals critical fragility with only four trades and a low 25% win rate. A Sharpe ratio of 0.40 and a 12.60% maximum drawdown indicate that returns are driven by outlier gains rather than consistent execution, rendering statistical confidence negligible. This profile suggests the signal logic is too sensitive to noise, failing to filter false breakouts effectively during the sample period. We must re-quantify entry criteria to reduce trade frequency and increase win probability before deploying live capital. The next step is to run a walk-forward analysis to validate if the strategy's edge holds across different market regimes.

ADDITIONAL METRICS

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