LATINOS TRADING

BACKTEST REPORT

Backtest #36115 · AAPL · EVO_GG1RSISNIP_v359

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_v359 strategy on AAPL generated a nominal +5.00% ROI but failed to demonstrate statistical robustness due to a sample size of only four trades. With a meager 25.0% win rate and a Sharpe ratio of 0.40, the risk-adjusted returns are insufficient to confirm any edge over market noise. The 12.60% maximum drawdown suggests significant downside volatility that outweighs the modest capital appreciation. Given the high variance inherent in such a small dataset, these results cannot be reliably extrapolated to live trading conditions. A concrete next step is to expand the backtest lookback period to accumulate at least 100 trades for a meaningful confidence interval.

ADDITIONAL METRICS

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