LATINOS TRADING

BACKTEST REPORT

Backtest #36217 · AAPL · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+6.01%	0.46	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 strategy generated a positive return of 6.01% on AAPL, but the statistical significance is negligible given only four trades executed. The razor-thin 25% win rate and a 0.46 Sharpe ratio indicate that the strategy is currently undercapitalizing or suffering from severe overfitting to minor noise. A maximum drawdown of 12.60% suggests that risk parameters need immediate recalibration to prevent disproportionate losses during volatility spikes. We must expand the sample size by adjusting the time interval or lookback periods before deploying live capital.

ADDITIONAL METRICS

CAGR	**6.01%**
Sortino Ratio	**0.36**
Turnover	**7.99x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10604.07**