LATINOS TRADING

BACKTEST REPORT

Backtest #36261 · AAPL · EVO_GG1RSISNIP_v410

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_v410 backtest on AAPL shows a +6.01% ROI but suffers from a critical 12.60% drawdown and a meager 25% win rate across only four trades. A Sharpe ratio of 0.46 confirms weak risk-adjusted returns, suggesting the strategy fails to consistently capture upside while exposing significant downside risk. Such a small sample size creates low statistical confidence, making these results unreliable predictors of future performance. We must expand the historical data range or refine entry filters to improve trade frequency and consistency before deploying live capital. The next step is to stress-test the parameters over a longer period to validate robustness.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.