LATINOS TRADING

BACKTEST REPORT

Backtest #36262 · 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 generated a +6.01% ROI but suffered from a critically low 25% win rate and a 12.60% drawdown across only four trades. With such a minuscule sample size, the 0.46 Sharpe ratio lacks statistical significance and does not reliably predict future performance. The strategy failed to filter noise effectively, leading to a high frequency of losing positions relative to winners. We must increase the simulation horizon or add volatility filters before considering deployment.

ADDITIONAL METRICS

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

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