LATINOS TRADING

BACKTEST REPORT

Backtest #37458 · AAPL · EVO_GG1RSISNIP_v258

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.21	33.3%	-20.17%

EQUITY CURVE

163 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v258 backtest on AAPL failed to generate alpha, posting a -4.43% ROI with a negative Sharpe ratio of -0.21. Only three executed trades over the simulation period create severe statistical noise, making the 33.3% win rate and 20.17% drawdown unreliable indicators of strategy quality. The sharp drawdown suggests the signal logic lacks adequate volatility filters or stop-loss mechanisms during choppy market conditions. Given the insufficient sample size, no concrete statistical confidence can be placed in these results for live deployment. A rigorous parameter sweep on entry thresholds and minimum trade duration is required before re-evaluating feasibility.

ADDITIONAL METRICS

CAGR	**-5.22%**
Sortino Ratio	**-0.17**
Turnover	**6.73x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9557.19**