LATINOS TRADING

BACKTEST REPORT

Backtest #37474 · AAPL · EVO_GG1RSISNIP_v384

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_v384 backtest for AAPL failed to generate alpha, delivering a -4.43% return with a negative Sharpe ratio of -0.21. The strategy's statistical significance is negligible due to only three trades, leaving the 20.17% maximum drawdown entirely within noise rather than a systemic flaw. The 33.3% win rate suggests the entry logic lacks directional bias or proper risk filtering for current market volatility. We must increase the sample size by backtesting over a longer historical period before deploying capital or modifying parameters.

ADDITIONAL METRICS

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

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