LATINOS TRADING

BACKTEST REPORT

Backtest #37504 · AAPL · EVO_GG1RSISNIP_v138

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_v138 strategy on AAPL failed to generate alpha, posting a negative ROI of -4.43% and a Sharpe ratio of -0.21. With only three trades executed, the 33.3% win rate and 20.17% maximum drawdown lack statistical significance and may reflect overfitting. The capital erosion suggests the entry signals were poorly timed relative to volatility regimes. We should increase the minimum trade threshold in the next iteration to gather a robust sample size before deploying live capital. Future iterations require stricter filtering to avoid frequent small losses that degrade portfolio performance.

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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