LATINOS TRADING

BACKTEST REPORT

Backtest #37543 · AAPL · EVO_GG1RSISNIP_v368

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_v368 strategy failed on AAPL with a -4.43% ROI and -0.21 Sharpe ratio, indicating a clear underperformance against the risk-free benchmark. With only three executed trades, the sample size is statistically insignificant, rendering the 33.3% win rate and 20.17% drawdown unreliable indicators of future performance. The capital erosion suggests the entry logic or risk parameters are misaligned with current Apple volatility patterns. We must increase the backtest window to capture more market cycles before deploying live capital.

ADDITIONAL METRICS

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

Generated 2026-08-29T02:29:16Z · latinostrading.com