

LATINOS TRADING

BACKTEST REPORT



Backtest #45894 · AAPL · EVO_GG1RSISNIP_v258

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v258 strategy on AAPL delivered a +10.70% return, yet the 50% win rate and 0.87 Sharpe ratio suggest the edge is not statistically significant. With only two trades executed, the maximum drawdown of 11.50% is highly volatile and provides no reliable risk profile. We cannot determine if the strategy captures genuine alpha or simply reflects survivorship bias in such a thin sample. Increasing the lookback period or tightening entry filters to generate a larger trade history is the immediate next step for validation. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	10.70%
Sortino Ratio	0.47
Turnover	4.34x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11069.61