

LATINOS TRADING

BACKTEST REPORT



Backtest #46813 · AAPL · EVO_GG1RSISNIP_v208

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_v208 strategy on AAPL generated a nominal 10.70% return, yet the statistical confidence is negligible due to only two total trades. A win rate of 50.0% combined with an 11.50% maximum drawdown indicates high volatility and an inability to consistently capture alpha in this sample. The Sharpe ratio of 0.87 suggests mediocre risk-adjusted returns, implying the gains are not robust enough for institutional deployment. We must expand the testing window to verify if the strategy avoids overfitting to a specific short-term market regime.

ADDITIONAL METRICS

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