

LATINOS TRADING

BACKTEST REPORT



Backtest #48855 · AAPL · EVO_GG1RSISNIP_v1138

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_v1138 strategy on AAPL generated a 10.70% return with a 0.87 Sharpe ratio, yet the 50% win rate and shallow sample of just two trades offer negligible statistical confidence. An 11.50% drawdown suggests significant volatility exposure that the current logic fails to mitigate consistently across market regimes. Without expanding the historical dataset, these metrics remain outliers rather than proof of a robust edge. You must backtest with a longer lookback period to validate if this alpha persists before deploying live capital.

ADDITIONAL METRICS

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