

LATINOS TRADING

BACKTEST REPORT



Backtest #48856 · 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 yielded a 10.7% return, yet the 50% win rate and single-trade sample size render the 0.87 Sharpe ratio statistically insignificant. An 11.5% drawdown indicates substantial volatility risk that the current data cannot validate against broader market conditions. We must execute a high-sample backtest over a full market cycle to confirm alpha generation before live deployment.

ADDITIONAL METRICS

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