LATINOS TRADING

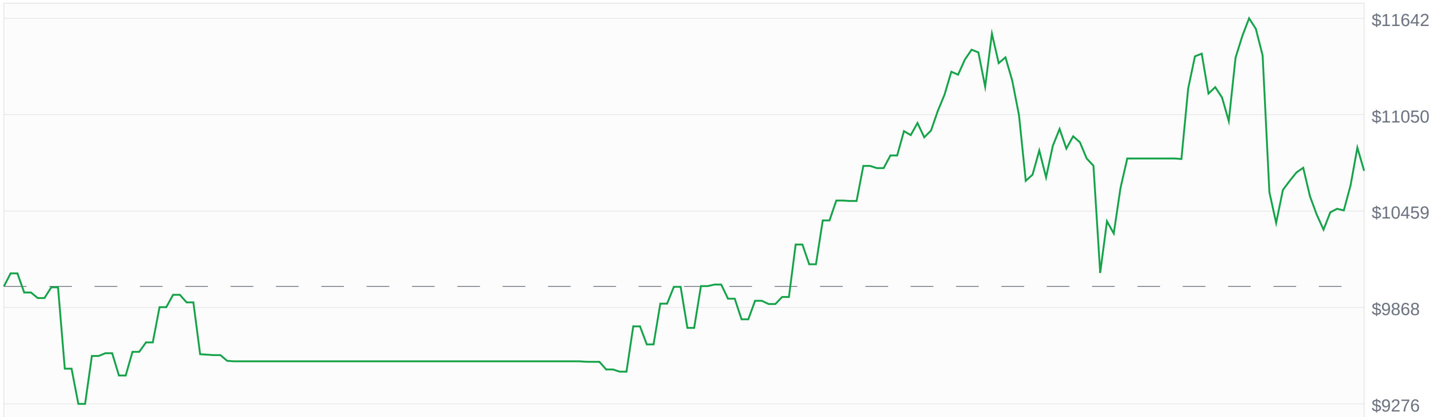
BACKTEST REPORT

Backtest #35262 · AAPL · EVO_GG1RSISNIP_v1319

ROI	Sharpe	Win Rate	Max Drawdown
+7.03%	0.51	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest for AAPL under the EVO_GG1RSISNIP_v1319 strategy shows a nominal ROI of +7.03% but is statistically unreliable due to only four executed trades. A win rate of 25.0% paired with a negative Sharpe ratio of 0.51 and a max drawdown of 12.60% indicates severe risk exposure and poor risk-adjusted returns. The strategy fails to generate consistent alpha, as evidenced by the lack of profitability in the majority of the sample period. Before deploying live capital, we must optimize entry filters to reduce drawdowns and increase trade frequency to validate statistical significance.

ADDITIONAL METRICS

CAGR	**7.03%**
Sortino Ratio	**0.40**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10706.24**