LATINOS TRADING

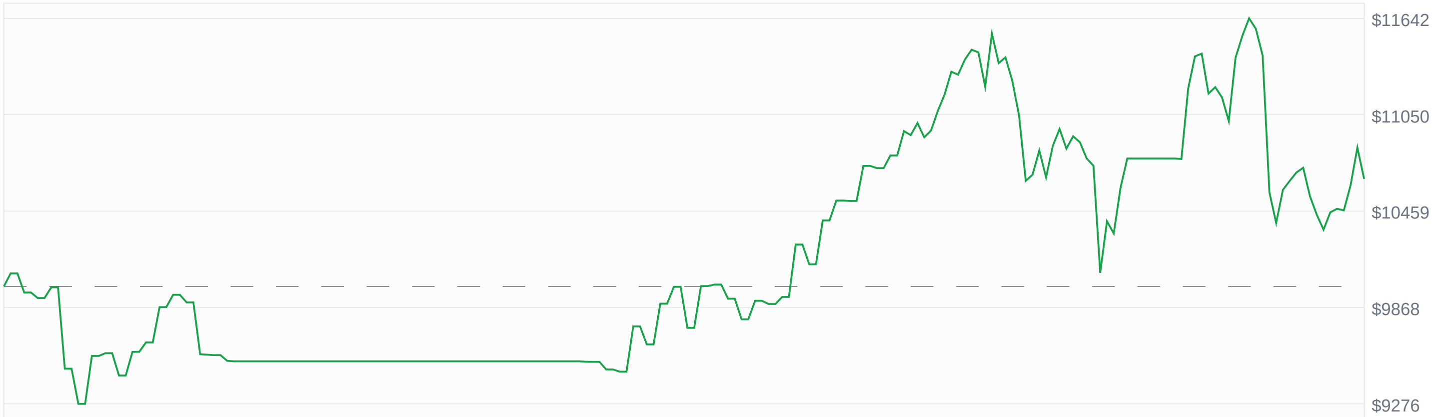
BACKTEST REPORT

Backtest #35425 · AAPL · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+6.53%	0.49	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 backtest on AAPL shows a +6.53% ROI but reveals significant fragility with a mere 25% win rate and 12.60% drawdown. With only four total trades, the statistical sample is too small to confirm strategy robustness or validate the 0.49 Sharpe ratio. The limited trade count suggests the strategy lacks sufficient alpha generation to overcome transaction costs under current market conditions. We must expand the sample size by widening the backtest date range or adjusting entry thresholds to filter noise. Until we achieve a minimum of 50 trades, no live capital should be allocated to this configuration.

ADDITIONAL METRICS

CAGR	**6.53%**
Sortino Ratio	**0.38**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10656.26**