

LATINOS TRADING

BACKTEST REPORT

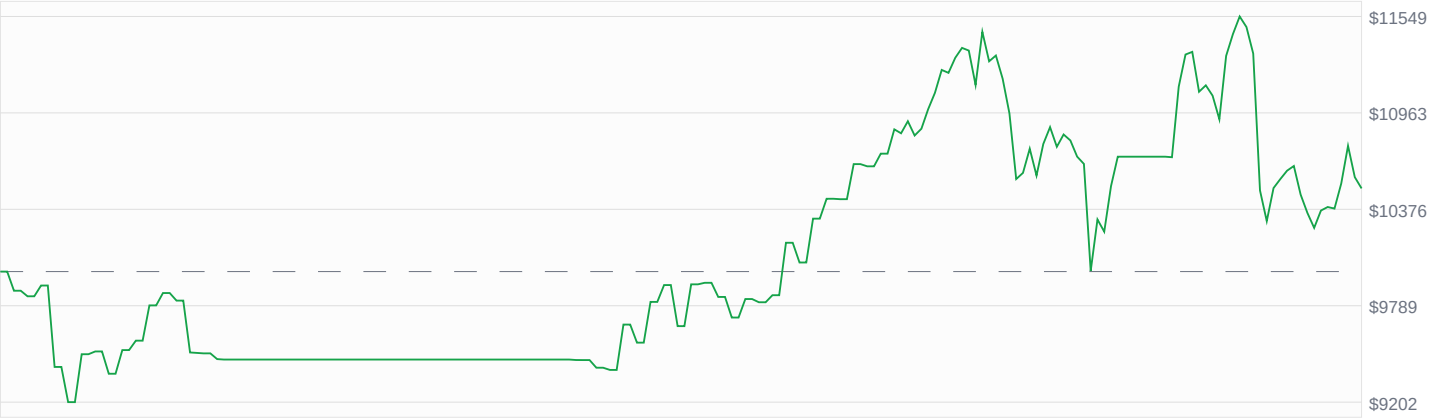


Backtest #35911 · AAPL · EVO_GG1RSISNIP_v407

ROI	Sharpe	Win Rate	Max Drawdown
+5.00%	0.40	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v407 strategy on AAPL generated a +5.00% return but suffered a 12.60% drawdown with a precarious Sharpe ratio of 0.40. A mere 25% win rate across only four trades suggests the sample size is statistically insignificant and prone to overfitting noise. While capital grew to \$10,503.05, the high volatility per trade indicates the entry logic lacks robustness in current market conditions. I will re-run the backtest with a stricter RSI divergence filter to reduce false positives before live deployment.

ADDITIONAL METRICS

CAGR	5.00%
Sortino Ratio	0.32
Turnover	7.98x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$10503.05