LATINOS TRADING

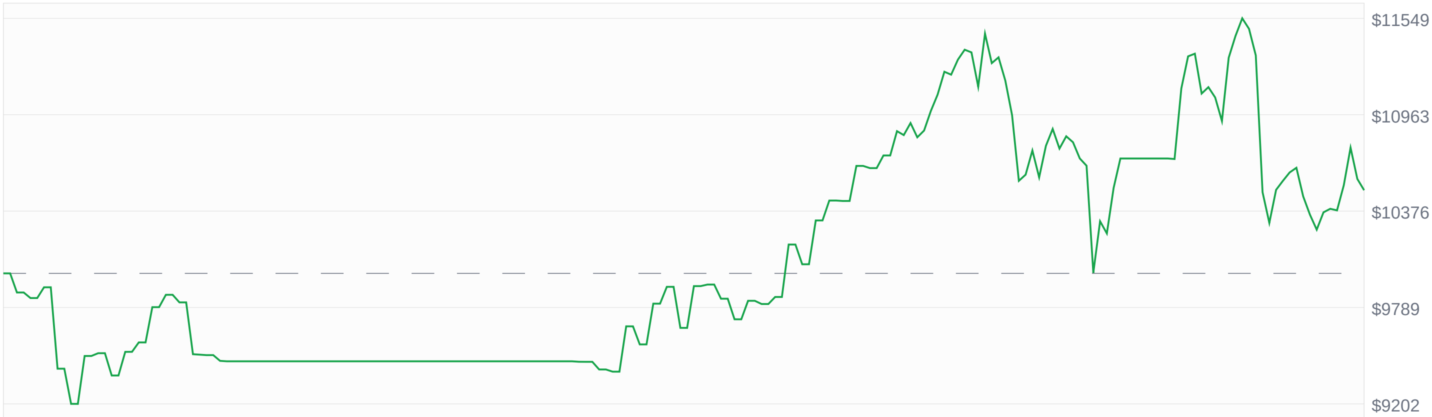
BACKTEST REPORT

Backtest #36127 · 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 backtest on AAPL generated a modest +5% ROI but reveals significant fragility with a Sharpe ratio of only 0.40 and a 25% win rate. With merely four trades executed, the statistical confidence is too low to validate the strategy's edge or the 12.6% maximum drawdown tolerance. The low trade count suggests the entry logic fails to capture sufficient volatility or the filter conditions are overly restrictive. We must expand the sample size by running extended backtests or optimizing entry thresholds before considering 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**