LATINOS TRADING

BACKTEST REPORT

Backtest #36145 · AAPL · EVO_GG1RSISNIP_v302

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_v302 backtest on AAPL shows a modest 5% return but reveals severe fragility with a 25% win rate and a 12.6% drawdown. Statistical significance is nonexistent given only four trades, meaning the positive ROI is likely noise rather than a robust alpha signal. The low Sharpe ratio of 0.40 confirms that risk-adjusted returns are poor, likely due to infrequent, high-cost entries failing to capture meaningful trends. We must reject this logic immediately and recalibrate entry filters to reduce false signals or discard the strategy entirely. A prudent next step is to re-run the simulation with a minimum of 100 trades or a stricter RSI divergence filter to validate any observed edge.

ADDITIONAL METRICS

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

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