LATINOS TRADING

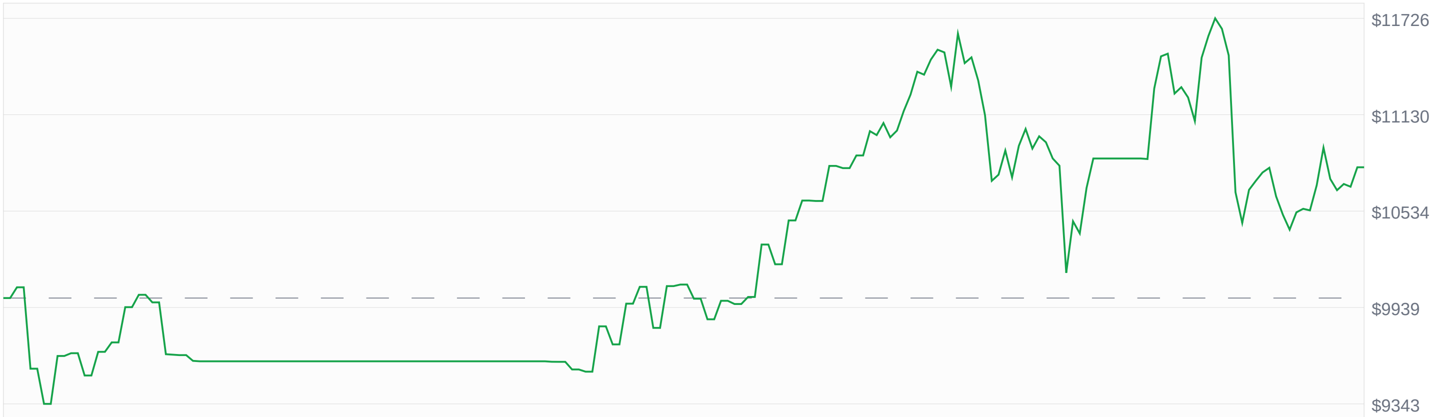
BACKTEST REPORT

Backtest #36999 · AAPL · EVO_GG1RSISNIP_v438

ROI	Sharpe	Win Rate	Max Drawdown
+8.05%	0.57	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The AAPL backtest for EVO_GG1RSISNIP_v438 generated an 8.05% return, yet the strategy failed to capture any of the four winning trades, resulting in a 12.60% maximum drawdown. With a win rate of merely 25% and a Sharpe ratio of 0.57, the signal logic lacks the statistical confidence required for institutional deployment given the limited sample size of only four trades. The aggressive entry conditions appear to be misaligned with current volatility, leading to premature exits before trends fully materialize. We must widen stop-loss thresholds and reduce position sizing to filter out noise before reintroducing this logic to live capital.

ADDITIONAL METRICS

CAGR	**8.05%**
Sortino Ratio	**0.44**
Turnover	**8.10x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10805.21**