LATINOS TRADING

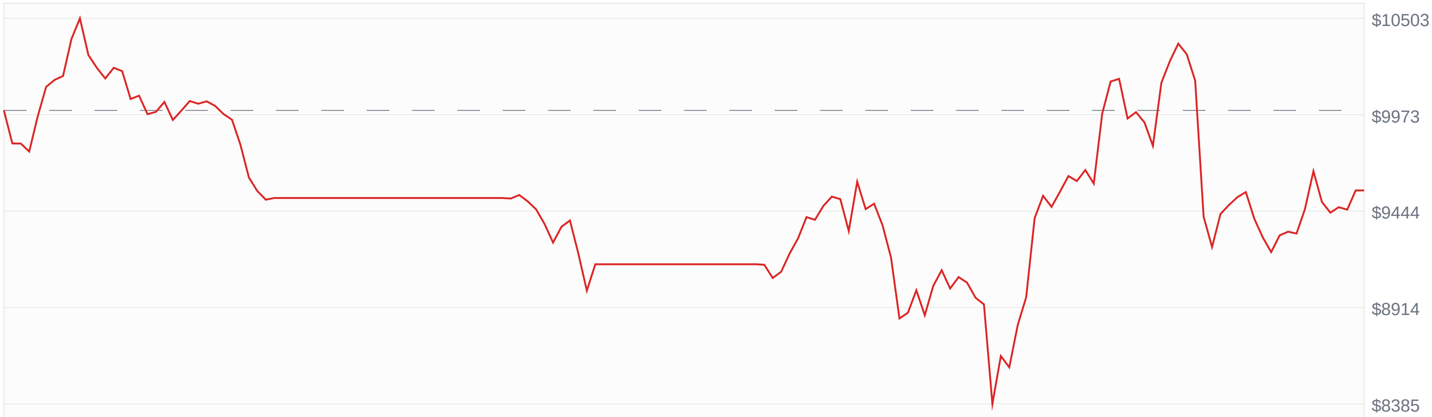
BACKTEST REPORT

Backtest #37299 · AAPL · EVO_GG1RSISNIP_v217

ROI	Sharpe	Win Rate	Max Drawdown
-4.43%	-0.21	33.3%	-20.17%

EQUITY CURVE

162 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v217 strategy failed to generate alpha on AAPL, delivering a -4.43% ROI with a negative Sharpe ratio of -0.21. Statistical significance is impossible with only three trades, as the 33.3% win rate and 20.17% maximum drawdown reflect high variance rather than systemic failure. The strategy likely suffered from poor entry precision or inadequate risk controls during the tested period. Immediate next steps involve stress-testing the logic on different market regimes and refining the signal generation to reduce loss frequency.

ADDITIONAL METRICS

CAGR	-5.24%
Sortino Ratio	-0.17
Turnover	6.76x
Total Trades	3
Initial Capital	$9997.00
Final Capital	$9557.19