LATINOS TRADING

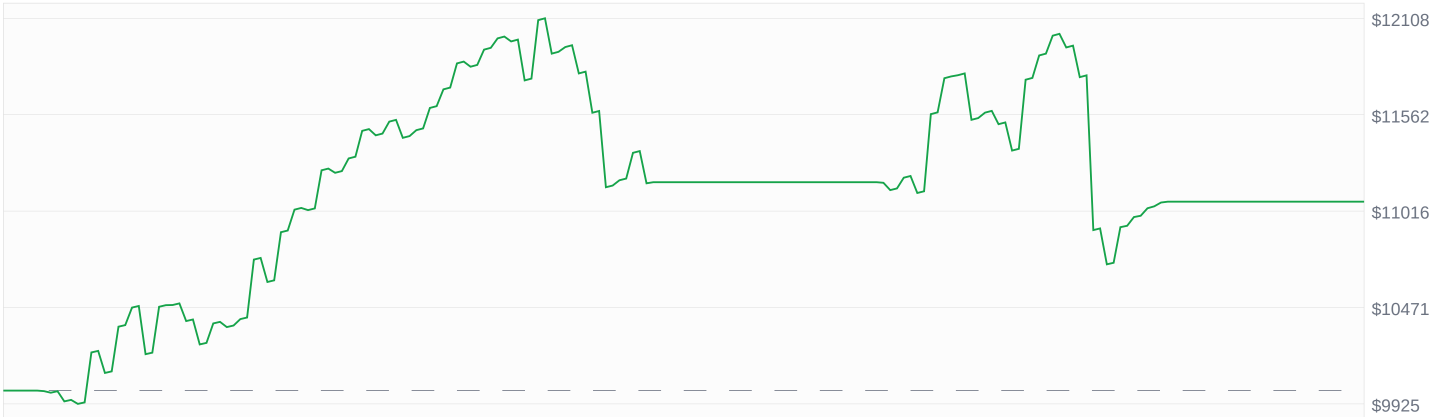
BACKTEST REPORT

Backtest #48855 · AAPL · EVO_GG1RSISNIP_v1138

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1138 strategy on AAPL generated a 10.70% return with a 0.87 Sharpe ratio, yet the 50% win rate and shallow sample of just two trades offer negligible statistical confidence. An 11.50% drawdown suggests significant volatility exposure that the current logic fails to mitigate consistently across market regimes. Without expanding the historical dataset, these metrics remain outliers rather than proof of a robust edge. You must backtest with a longer lookback period to validate if this alpha persists before deploying live capital.

ADDITIONAL METRICS

CAGR	**10.70%**
Sortino Ratio	**0.47**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11069.61**

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