LATINOS TRADING

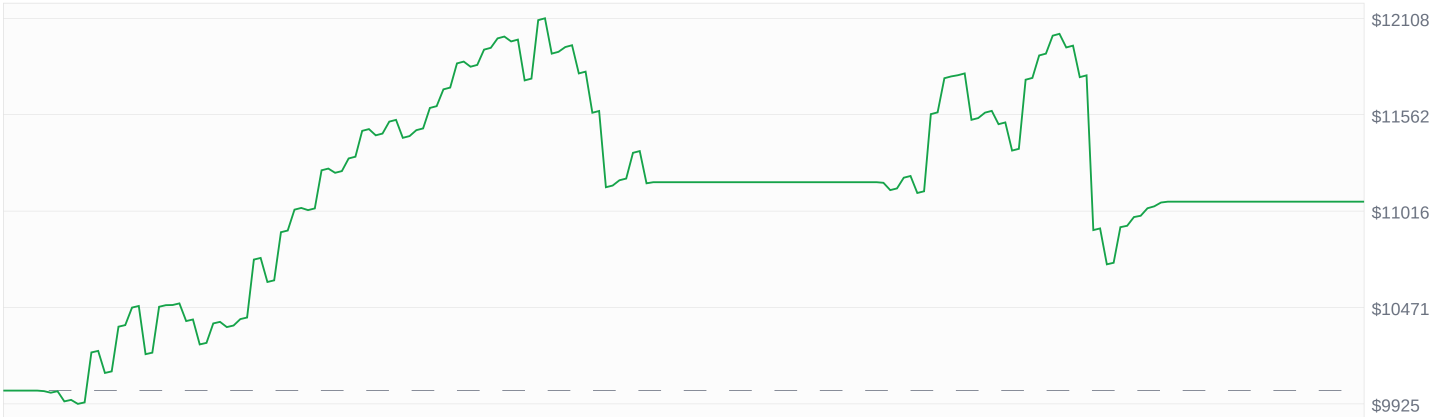
BACKTEST REPORT

Backtest #49070 · AAPL · EVO_GG1RSISNIP_v1171

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_v1171 backtest on AAPL showed a +10.70% ROI but delivered only two trades, which severely limits statistical confidence. A Sharpe ratio of 0.87 is underwhelming given the 11.50% peak drawdown, indicating poor risk-adjusted returns despite the nominal gain. The 50% win rate suggests the strategy lacks a decisive edge in the current sample, making the result highly sensitive to a single trade. The primary flaw is insufficient trade frequency to validate the signal logic or filter noise effectively. Next steps require retraining the model with a longer lookback period and stricter entry filters to generate a minimum of 30 trades for robust validation.

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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