LATINOS TRADING

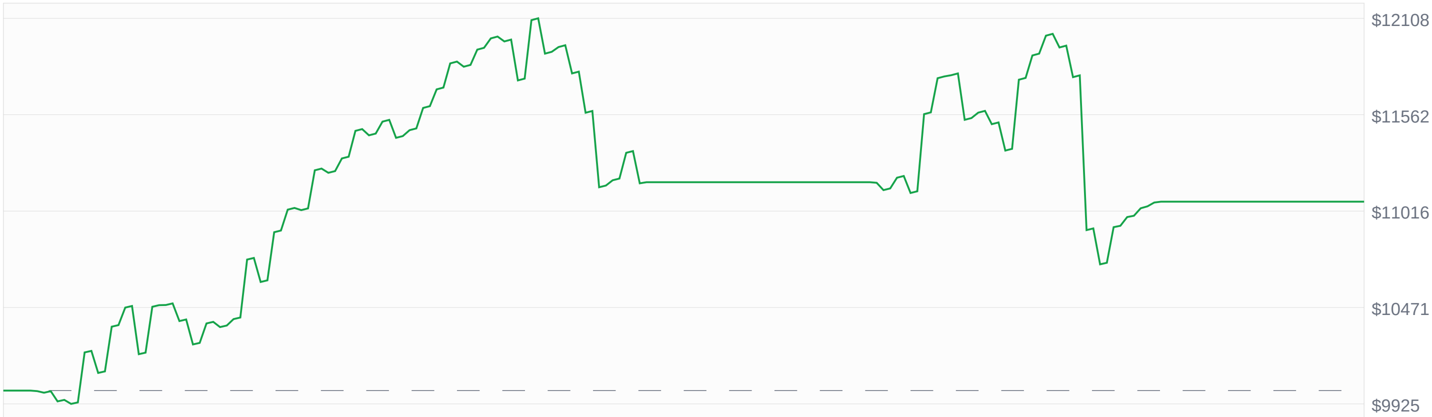
BACKTEST REPORT

Backtest #51566 · AAPL · EVO_GG1RSISNIP_v345

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_v345 backtest on AAPL generated a +10.70% ROI, yet the 50% win rate and 0.87 Sharpe ratio suggest the edge is statistically insignificant given only two trades. An 11.50% drawdown on such a small sample size indicates high volatility risk rather than a consistent profit mechanism. We cannot confirm the strategy's robustness without a larger dataset to validate the alpha. The immediate next step is to expand the parameter space and test on a broader historical window to achieve a statistically meaningful sample size.

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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