LATINOS TRADING

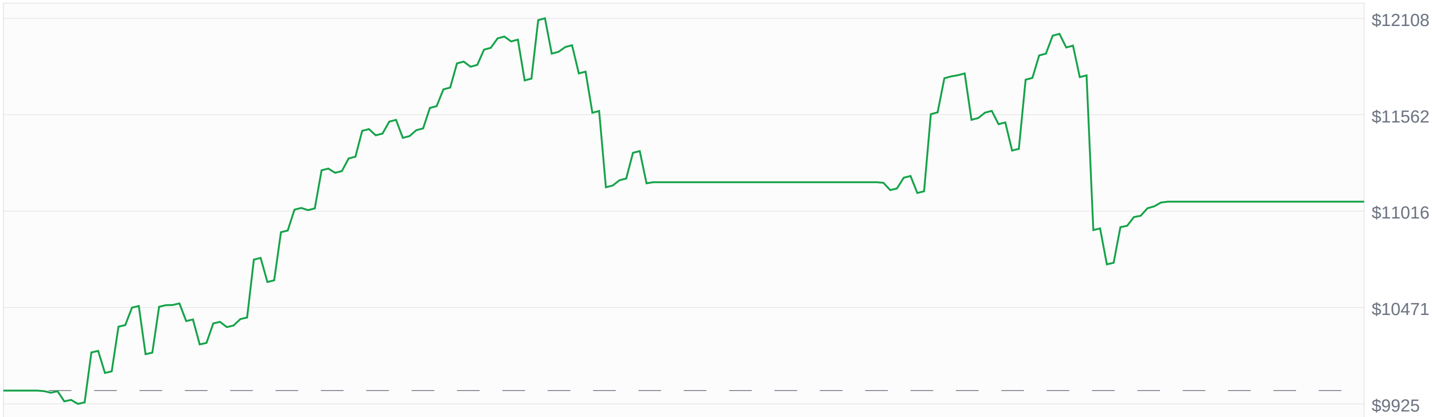
BACKTEST REPORT

Backtest #39992 · AAPL · EVO_GG1RSISNIP_v1421

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_v1421 backtest on AAPL shows a +10.7% ROI, yet the 50% win rate and single decimal Sharpe of 0.87 indicate weak statistical significance due to only two total trades. An 11.5% maximum drawdown suggests the strategy lacks robustness in volatile environments, making the positive return unreliable without further sampling. We cannot validate the edge or risk profile until we expand the sample size through longer historical periods or varied market conditions. The next step is to re-run the strategy with adjusted parameters or a broader date range to confirm if the observed alpha persists.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.