LATINOS TRADING

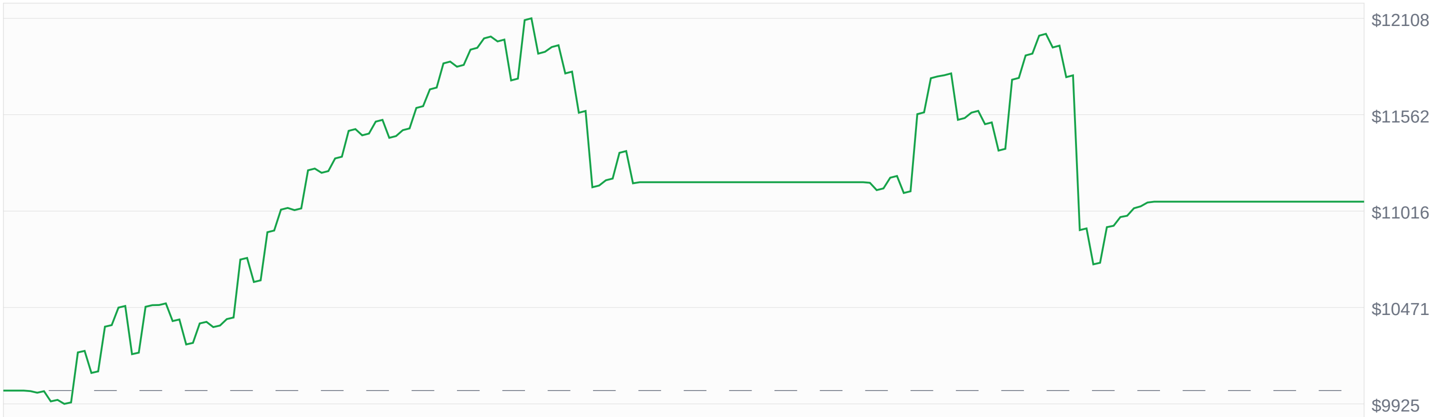
BACKTEST REPORT

Backtest #52942 · AAPL · EVO_GG1RSISNIP_v1396

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_v1396 backtest on AAPL shows a 10.70% ROI but lacks statistical significance due to only two executed trades. A 50% win rate and 0.87 Sharpe ratio offer no confidence in strategy robustness, while the 11.50% drawdown indicates substantial downside risk per trade. This sample is too small to validate the strategy across different market regimes or timeframes. A concrete next step is to run a walk-forward analysis to assess parameter stability and avoid overfitting to this limited dataset.

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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