LATINOS TRADING

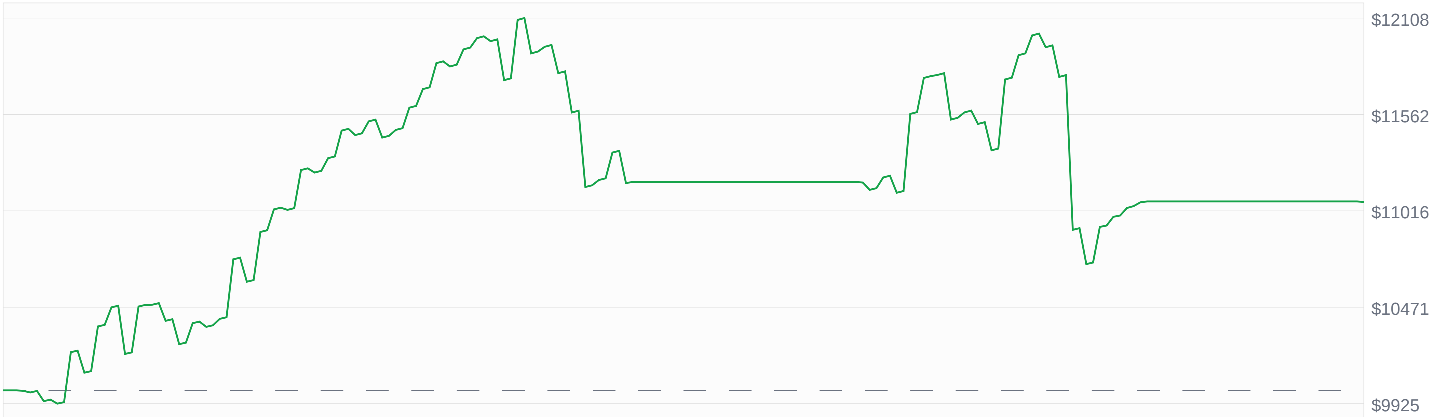
BACKTEST REPORT

Backtest #56794 · AAPL · EVO_GG1RSISNIP_v258

ROI	Sharpe	Win Rate	Max Drawdown
+10.63%	0.86	33.3%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v258 backtest on AAPL shows a +10.63% return but suffers from severe statistical insignificance due to only three trades. A low win rate of 33.3% combined with an 11.50% drawdown suggests the signal logic lacks robustness or is overfitting to a specific noise period. The Sharpe ratio of 0.86 indicates moderate risk-adjusted performance, yet the small sample size prevents any reliable assessment of true alpha. We must expand the parameter space or adjust entry filters to increase trade frequency before trusting these results. Proceed with a re-run using a wider lookback window or different timeframes to validate consistency across market regimes.

ADDITIONAL METRICS

CAGR	**10.63%**
Sortino Ratio	**0.48**
Turnover	**6.56x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11066.29**