LATINOS TRADING

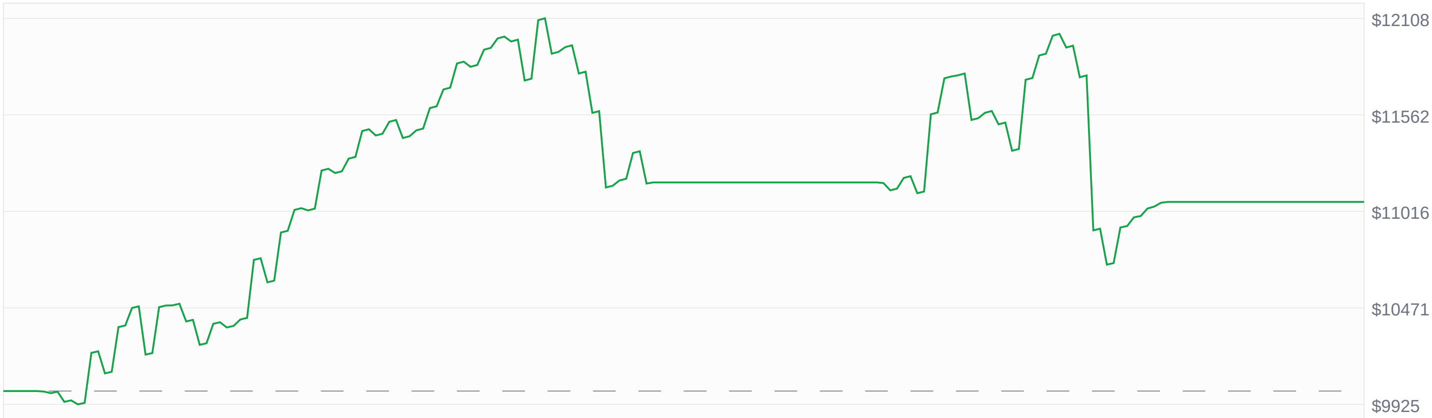
BACKTEST REPORT

Backtest #49072 · 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 achieved a +10.70% ROI with a 0.87 Sharpe ratio, yet the 50% win rate and 11.50% maximum drawdown reveal significant inefficiency. The sample size of just two trades renders these statistical metrics unreliable and precludes any meaningful assessment of strategy robustness. The low trade frequency suggests the entry logic lacks sufficient frequency or fails to capture market volatility effectively. We must optimize the signal parameters to increase trade generation while tightening stop-loss placement to control downside risk.

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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