LATINOS TRADING

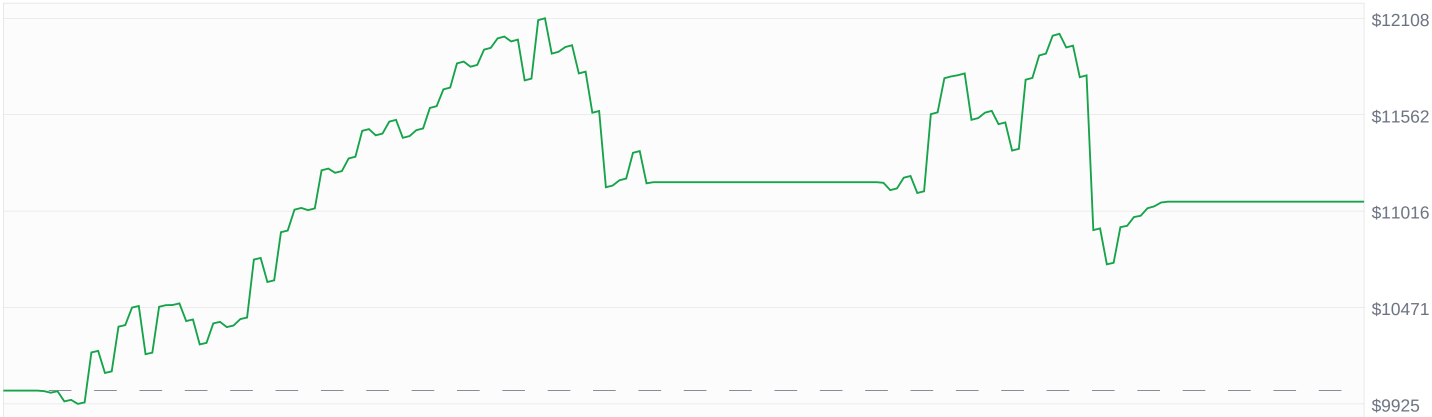
BACKTEST REPORT

Backtest #50033 · AAPL · EVO_GG1RSISNIP_v1321

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_v1321 strategy on AAPL generated a modest +10.70% return with a 0.87 Sharpe ratio, yet the 50% win rate and single-digit trade count offer negligible statistical significance. An 11.50% maximum drawdown suggests sensitivity to short-term volatility, making the edge unreliable in live markets. With only two trades executed, the sample size is insufficient to confirm robustness against varying market regimes. The next step is expanding the backtest window to capture more cycles and stress-testing against 2022 bearish conditions.

ADDITIONAL METRICS

CAGR	**10.70%**
Sortino Ratio	**0.47**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11069.61**