LATINOS TRADING

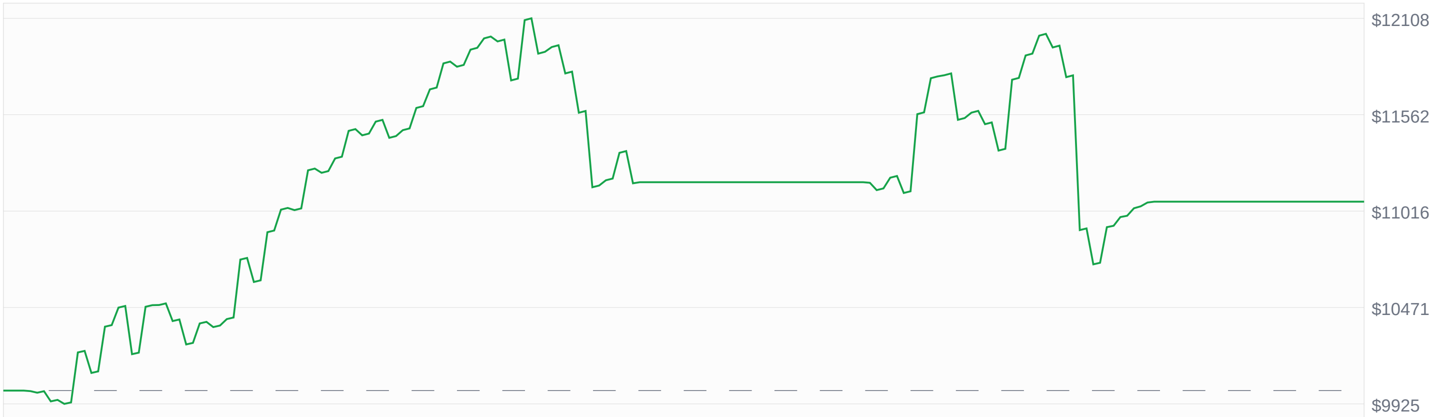
BACKTEST REPORT

Backtest #52072 · AAPL · EVO_GG1RSISNIP_v368

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_v368 backtest on AAPL shows a +10.70% return but relies on only two trades, making the Sharpe of 0.87 and 50% win rate statistically insignificant. The 11.50% drawdown suggests volatility exposure that the limited sample size cannot adequately assess for risk management. Without more trade data, we cannot confirm whether the strategy captures genuine alpha or is merely capturing noise in a specific market regime. The next step is to run a walk-forward analysis with expanded parameter ranges to validate performance across different market conditions before deployment.

ADDITIONAL METRICS

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