# LATINOS TRADING

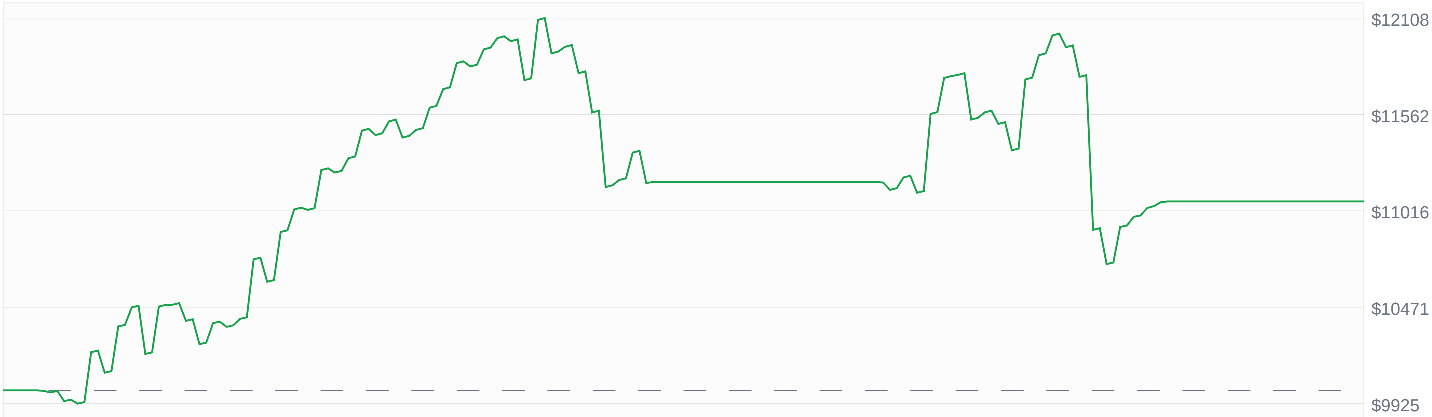
## BACKTEST REPORT

Backtest #37792 · AAPL · EVO_GG1RSISNIP_v345

| 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_v345 strategy on AAPL generated a nominal +10.70% return but the statistical validity is negligible due to only two executed trades. A Sharpe ratio of 0.87 and a win rate of exactly 50.0% suggest the signal logic lacks robustness and does not demonstrate consistent alpha generation. The 11.50% maximum drawdown indicates significant downside volatility that is unacceptable for institutional risk parameters given the sample size. We must expand the testing window to capture market regime variations and validate whether these results are anomalies or reproducible performance.

## ADDITIONAL METRICS

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

Generated 2026-08-29T19:20:44Z · latinostrading.com