LATINOS TRADING

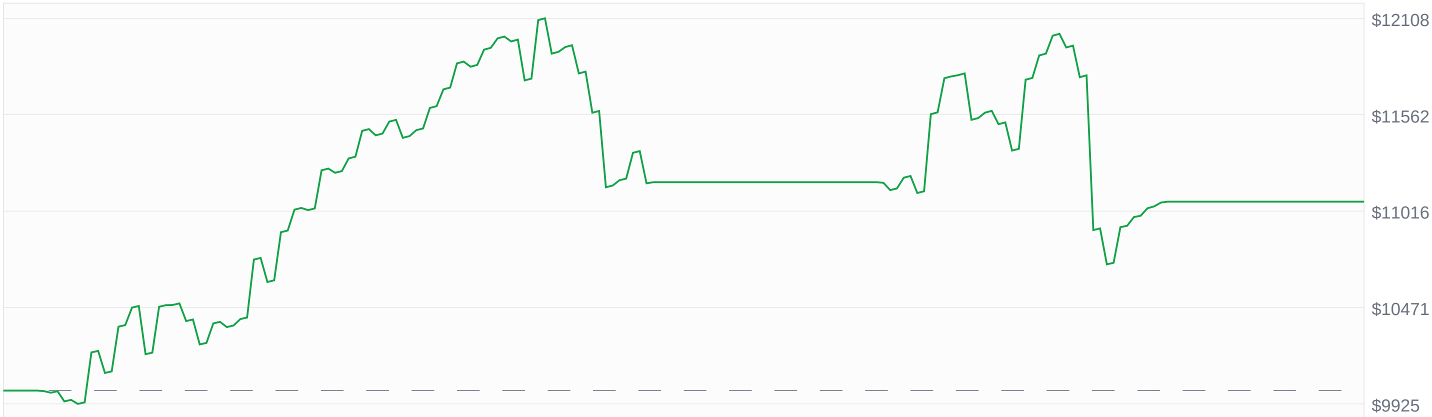
BACKTEST REPORT

Backtest #38893 · AAPL · EVO_GG1RSISNIP_v928

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_v928 strategy on AAPL generated a nominal 10.70% return with a 50% win rate, yet the statistical validity is severely compromised by only two executed trades. A maximum drawdown of 11.50% indicates significant volatility exposure, while a Sharpe ratio of 0.87 suggests the risk-adjusted returns are mediocre rather than robust. Given the tiny sample size, these metrics lack predictive confidence and may merely reflect random noise rather than a genuine edge. The immediate next step is to expand the backtest horizon to 200+ trades to validate the signal logic and stabilize the equity curve.

ADDITIONAL METRICS

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

Generated 2026-08-30T12:24:42Z · latinostrading.com