# LATINOS TRADING

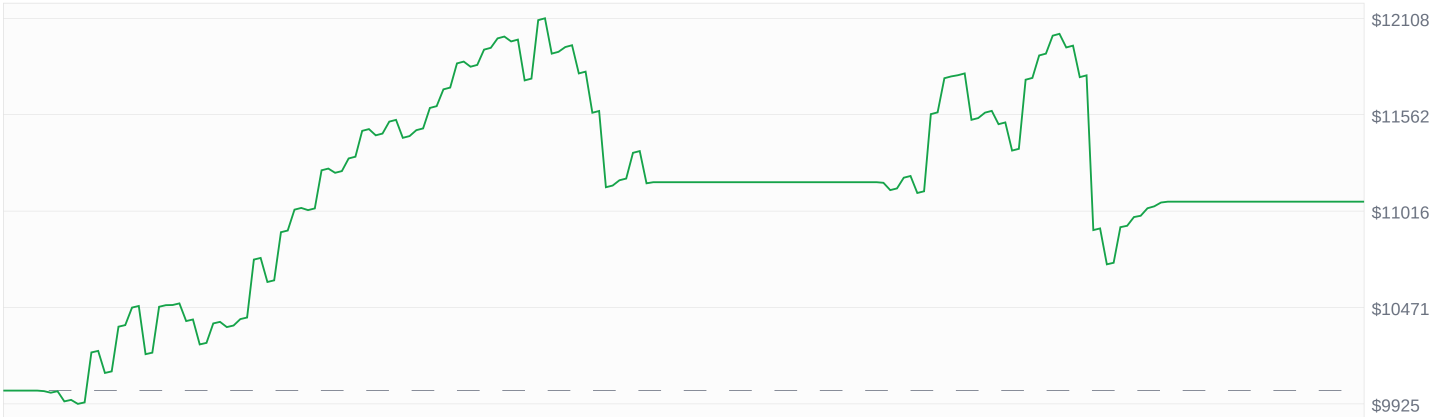
## BACKTEST REPORT

Backtest #45416 · AAPL · EVO_GG1RSISNIP_v384

| 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_v384 strategy generated a nominal +10.70% return with a 0.87 Sharpe ratio, but the sample size of only two trades renders the win rate of 50% statistically insignificant. The 11.50% maximum drawdown suggests volatility sensitivity that warrants investigation before live deployment. Confidence in these results is low due to extreme overfitting risk inherent in such a small dataset. The next critical step is to retest the logic on out-of-sample data with stricter entry filters to validate robustness.

### ADDITIONAL METRICS

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

Generated 2026-08-31T05:09:10Z · latinostrading.com