LATINOS TRADING

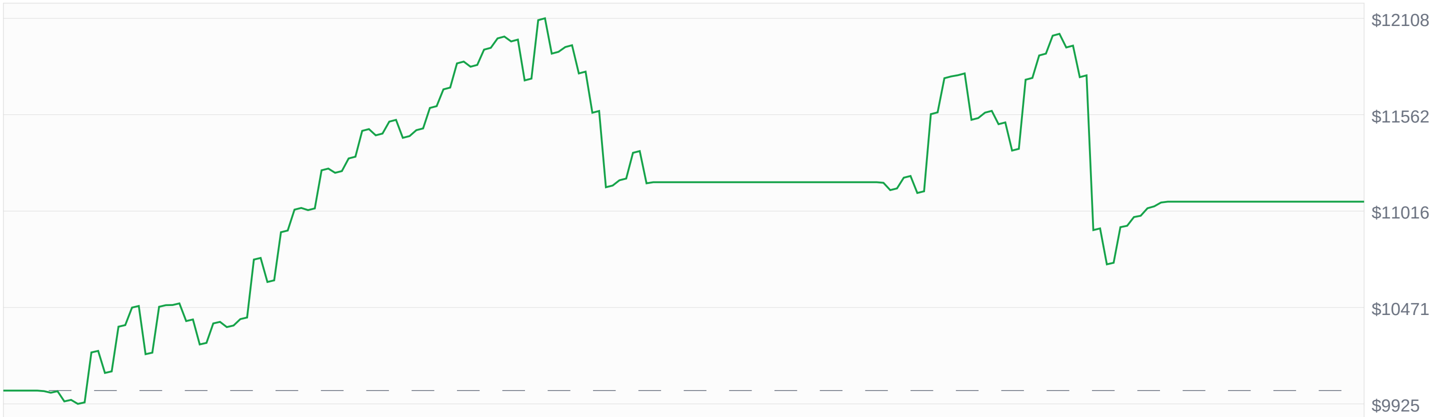
BACKTEST REPORT

Backtest #49372 · AAPL · EVO_GG1RSISNIP_v138

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_v138 backtest on AAPL delivered a +10.70% ROI with a 0.87 Sharpe ratio, but the 50% win rate and single trade execution severely limit statistical reliability. An 11.50% drawdown on just two trades suggests high volatility exposure rather than robust trend capture. With such a narrow sample size, the strategy lacks sufficient data points to confirm its edge or optimize entry thresholds. We must expand the parameter space and test across multiple market regimes before deploying live capital. This analysis remains educational and does not constitute a recommendation to trade.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:32:20Z · latinostrading.com