LATINOS TRADING

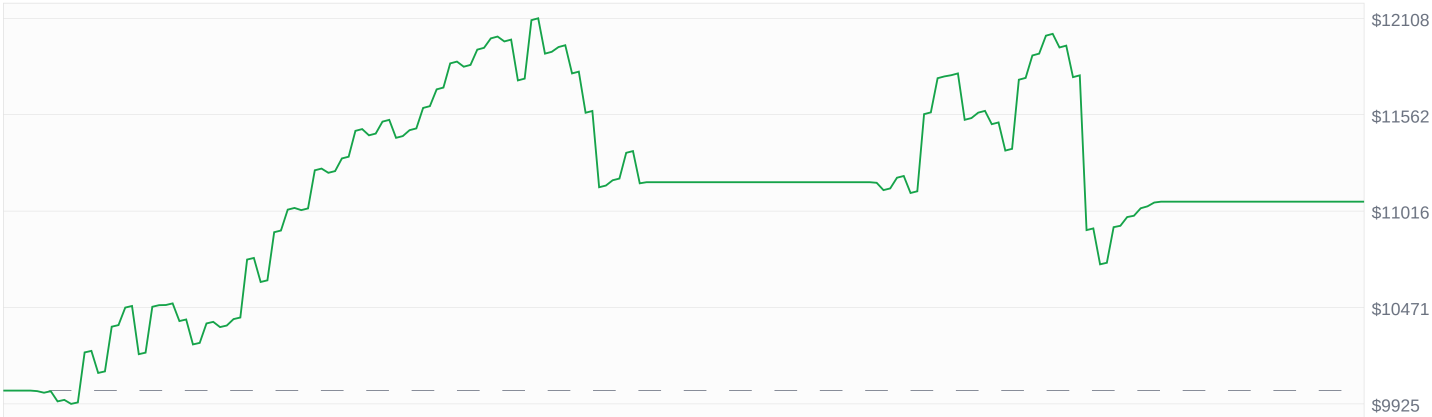
BACKTEST REPORT

Backtest #50931 · AAPL · EVO_GG1RSISNIP_v208

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_v208 backtest on AAPL generated a nominal +10.70% return, yet a win rate of exactly 50.0% and a Sharpe ratio of 0.87 indicate mediocre risk-adjusted performance rather than a robust alpha source. With only two trades executed, the sample size is statistically insignificant, rendering the maximum drawdown of 11.50% a highly volatile outlier rather than a reliable stress metric. We cannot infer consistent profitability from this limited data, as a single trade reversal could completely invalidate the strategy's apparent edge. The immediate next step is to expand the backtesting window to include at least 100 trades to validate whether the 10.70% gain was a fluke or a replicable signal.

ADDITIONAL METRICS

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

Generated 2026-09-01T23:10:20Z · latinostrading.com