# LATINOS TRADING

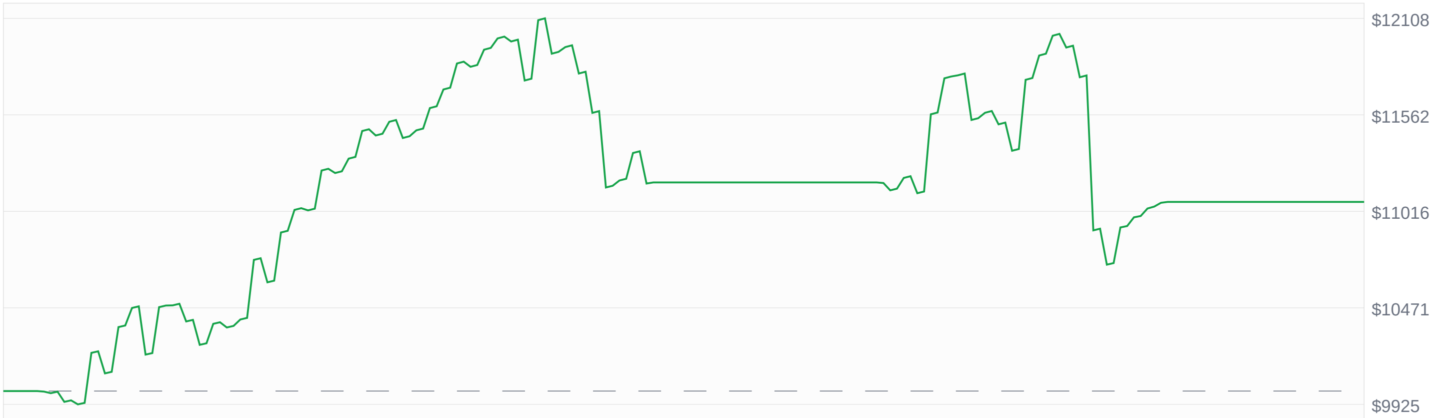
## BACKTEST REPORT

Backtest #46813 · 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 strategy on AAPL generated a nominal 10.70% return, yet the statistical confidence is negligible due to only two total trades. A win rate of 50.0% combined with an 11.50% maximum drawdown indicates high volatility and an inability to consistently capture alpha in this sample. The Sharpe ratio of 0.87 suggests mediocre risk-adjusted returns, implying the gains are not robust enough for institutional deployment. We must expand the testing window to verify if the strategy avoids overfitting to a specific short-term market regime.

### ADDITIONAL METRICS

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

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