# LATINOS TRADING

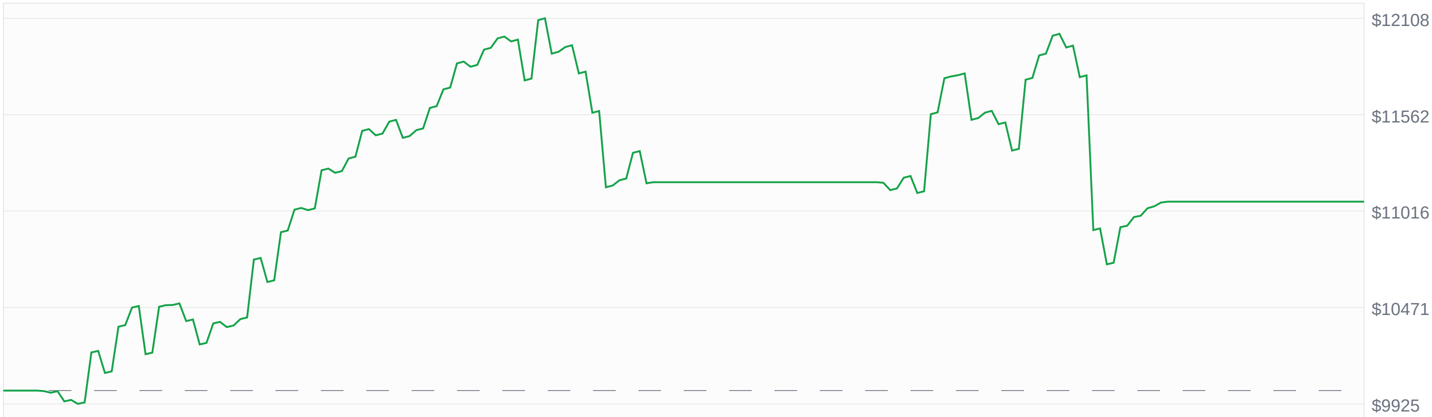
## BACKTEST REPORT

Backtest #50213 · AAPL · EVO_GG1RSISNIP_v1445

| 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_v1445 strategy on AAPL yielded a 10.70% ROI with a 50% win rate, yet the statistical significance is critically low due to only two trades executed. A Sharpe ratio of 0.87 and an 11.50% maximum drawdown indicate that returns were driven by outlier events rather than consistent alpha generation. Consequently, this performance lacks robustness and cannot reliably predict future outcomes under varying market regimes. The sample size is insufficient to validate the strategy's risk-adjusted efficiency or stability. The next step is to expand the backtest horizon and increase trade frequency to achieve a statistically valid sample for institutional deployment.

### 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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