# LATINOS TRADING

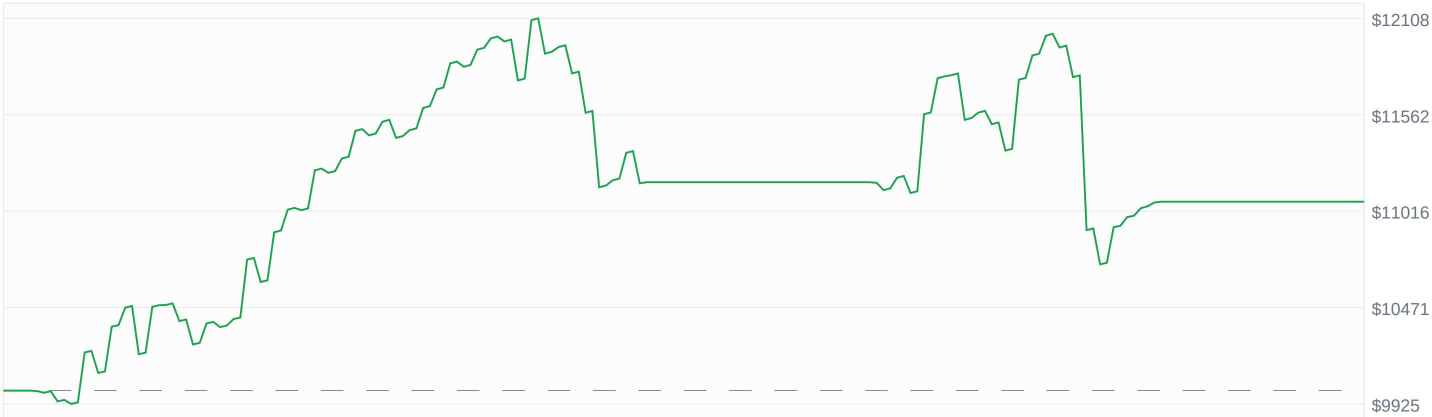
## BACKTEST REPORT

Backtest #50881 · AAPL · EVO_GG1RSISNIP_v48

| 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_v48 backtest on AAPL showed a +10.70% ROI but is statistically unreliable due to only two trades. A 50% win rate with a 11.50% drawdown suggests the strategy is highly sensitive to execution noise rather than capturing true alpha. The Sharpe ratio of 0.87 indicates mediocre risk-adjusted returns, likely because insufficient capital was at risk to smooth out variance. We must expand the sample size by running a walk-forward analysis or adjusting entry filters to validate consistency.

## 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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