# LATINOS TRADING

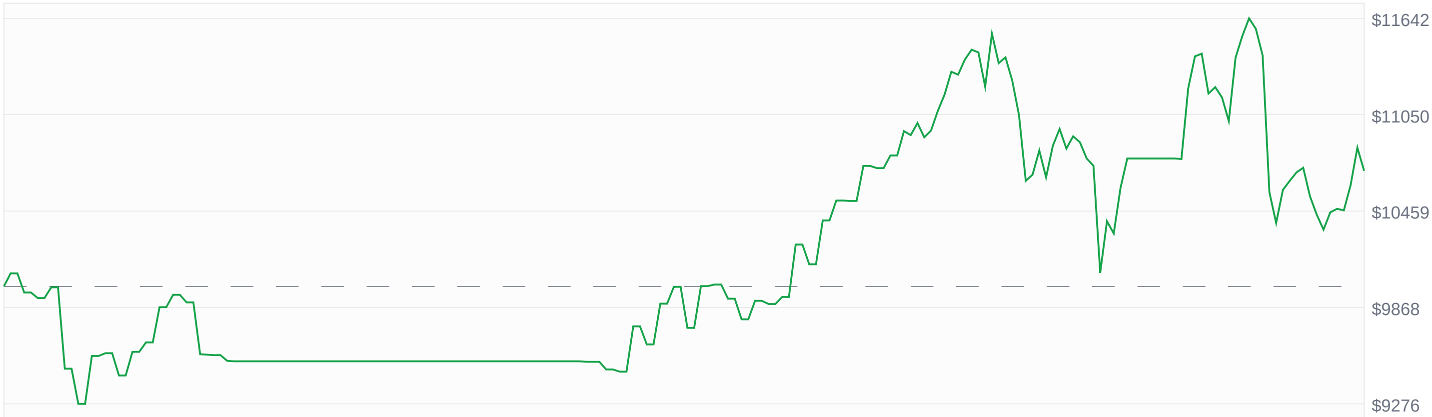
## BACKTEST REPORT

Backtest #35292 · AAPL · EVO_GG1RSISNIP_v1335

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +7.03% | 0.51 | 25.0% | -12.60% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1335 backtest on AAPL shows a superficial profit of 7.03% driven by only four trades, rendering the 25% win rate statistically insignificant and unactionable. A Sharpe ratio of 0.51 and a 12.60% maximum drawdown indicate that the strategy lacks sufficient risk-adjusted returns and suffers from severe volatility relative to its small sample size. The results suggest the current parameter set is overfitting to noise rather than capturing a robust market inefficiency. We must immediately expand the historical dataset to at least two years to validate edge consistency before deploying any live capital.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **7.03%** |
| Sortino Ratio | **0.40** |
| Turnover | **8.05x** |
| Total Trades | **4** |
| Initial Capital | **$9997.00** |
| Final Capital | **$10706.24** |

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