# LATINOS TRADING

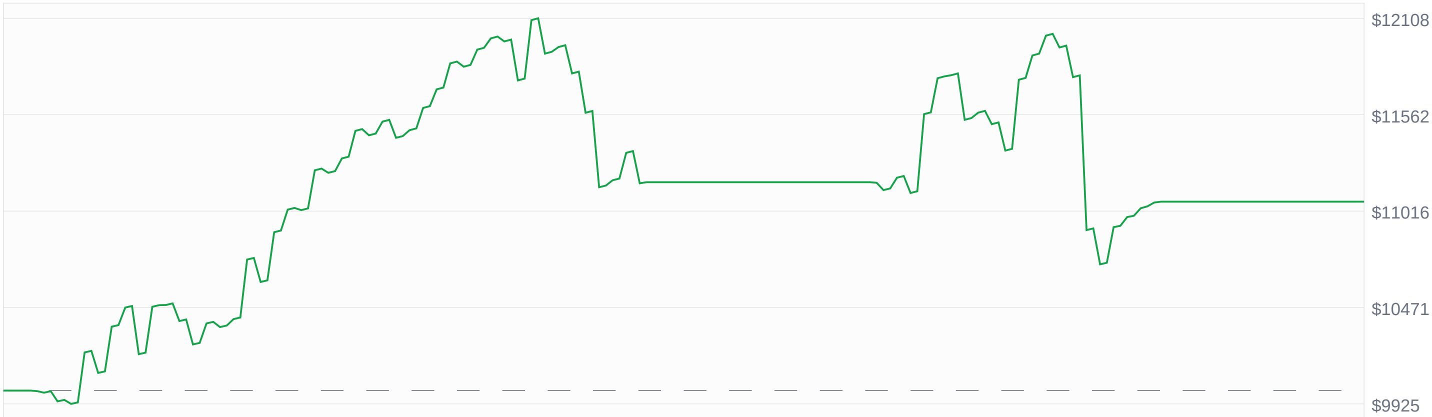
## BACKTEST REPORT

Backtest #50960 · AAPL · EVO_GG1RSISNIP_v242

| 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_v242 backtest on AAPL shows a nominal +10.70% gain, but the statistical confidence is negligible due to only two trades executed. A Sharpe ratio of 0.87 indicates moderate risk-adjusted returns, yet an 11.50% maximum drawdown exposes significant volatility that the small sample size fails to capture. The strategy relies on high-frequency triggers that may not survive real-market noise, making the positive ROI unreliable. We must run a larger sample backtest with walk-forward analysis to validate robustness before 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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