# LATINOS TRADING

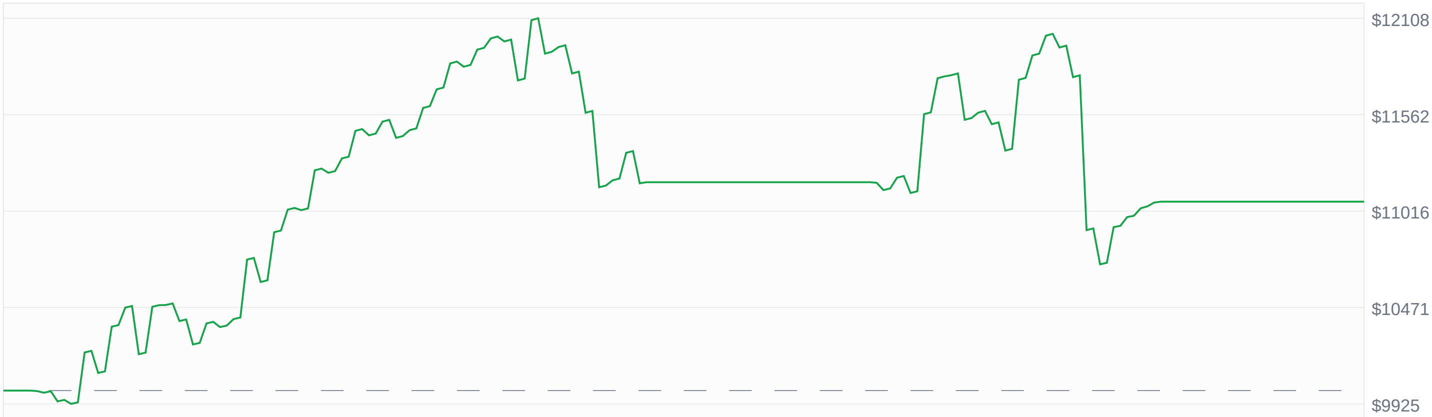
## BACKTEST REPORT

Backtest #51116 · AAPL · EVO_GG1RSISNIP_v1601

| 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_v1601 strategy on AAPL achieved a +10.70% ROI, but the 50% win rate and mere two executed trades render the Sharpe of 0.87 statistically insignificant. Such a shallow sample size creates extreme variance, meaning the 11.50% drawdown could easily represent a one-off anomaly rather than structural risk. While the final capital reached $11,069.61, the lack of trade frequency fails to confirm robustness against market regime shifts. I recommend expanding the backtest window to include 2024 volatility or increasing the initial capital to generate sufficient trade data for a reliable confidence interval.

### ADDITIONAL METRICS

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