# LATINOS TRADING

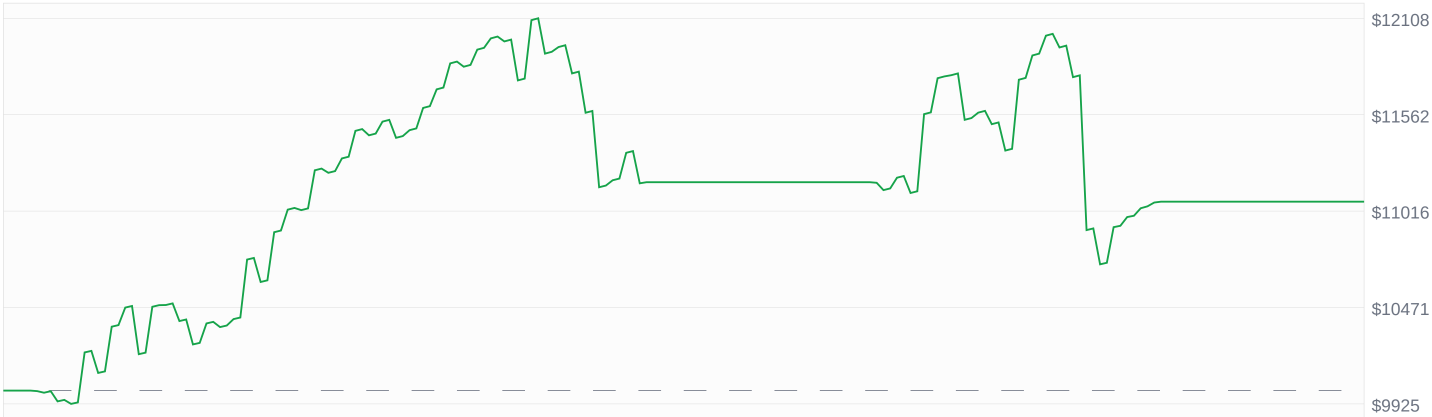
## BACKTEST REPORT

Backtest #51444 · AAPL · EVO_GG1RSISNIP_v438

| 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_v438 backtest on AAPL shows a +10.70% ROI with a 50% win rate, yet the statistical significance is negligible given only two trades executed. The 11.50% maximum drawdown suggests substantial volatility exposure that the current strategy fails to mitigate effectively. With a Sharpe ratio of 0.87, risk-adjusted returns remain modest and likely driven by luck rather than robust edge. The sample size is insufficient to validate the signal logic, making any performance claims highly unreliable. The immediate next step is to expand the backtest window to at least two years to gather a statistically meaningful dataset.

## ADDITIONAL METRICS

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