# LATINOS TRADING

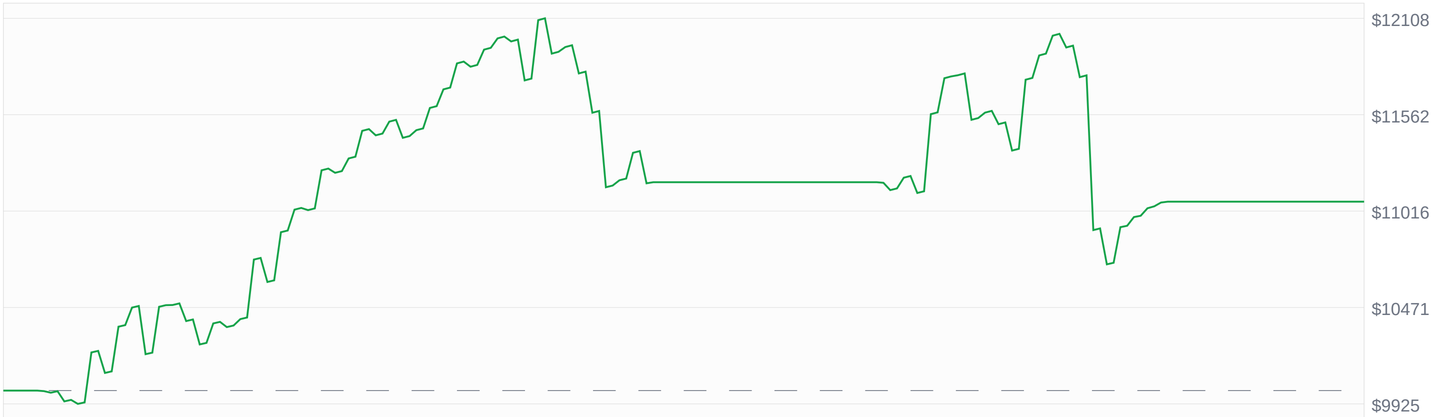
## BACKTEST REPORT

Backtest #48856 · AAPL · EVO_GG1RSISNIP_v1138

| 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_v1138 strategy on AAPL yielded a 10.7% return, yet the 50% win rate and single-trade sample size render the 0.87 Sharpe ratio statistically insignificant. An 11.5% drawdown indicates substantial volatility risk that the current data cannot validate against broader market conditions. We must execute a high-sample backtest over a full market cycle to confirm alpha generation before live 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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.