LATINOS TRADING

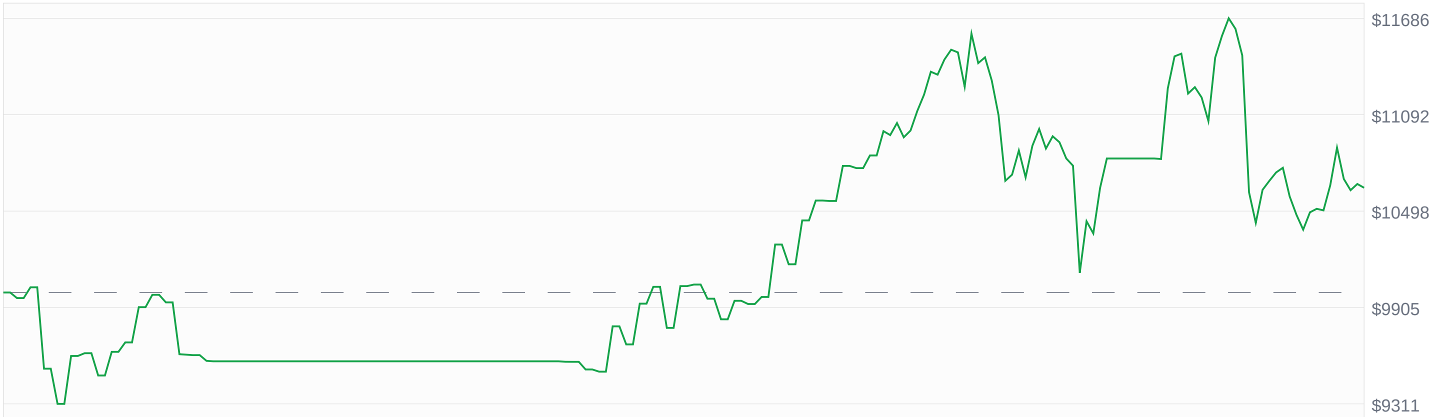
BACKTEST REPORT

Backtest #36481 · AAPL · EVO_GG1RSISNIP_v263

ROI	Sharpe	Win Rate	Max Drawdown
+6.39%	0.48	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v263 backtest on AAPL yielded a 6.39% ROI, yet the 0.48 Sharpe ratio and 12.60% drawdown reveal fragile risk-adjusted returns. With only four trades, the 25% win rate lacks statistical significance, suggesting the signal logic may be overfitting noise rather than capturing a robust edge. The strategy failed to capitalize on Apple's recent volatility, likely due to overly conservative entry thresholds or a misalignment with the current sector rotation. We must re-run this simulation on a longer historical window to validate the entry criteria or consider expanding the parameter search to identify a regime with higher efficiency.

ADDITIONAL METRICS

CAGR	**6.39%**
Sortino Ratio	**0.38**
Turnover	**8.07x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10641.91**

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