LATINOS TRADING

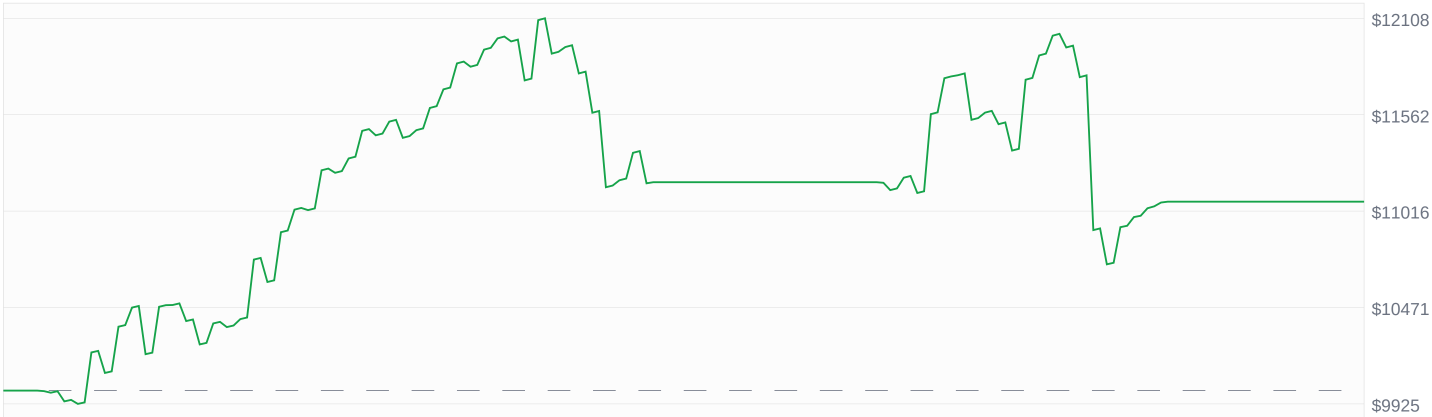
BACKTEST REPORT

Backtest #44738 · AAPL · EVO_EVOEVOEVOE_v2035

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_EVOEVOEVOE_v2035 backtest on AAPL shows a +10.70% ROI, yet the 50% win rate and meager 2 trades provide insufficient statistical confidence to validate performance. A Sharpe ratio of 0.87 and a 11.50% drawdown indicate moderate risk-adjusted returns that are highly sensitive to sample size constraints. The lack of trade frequency prevents meaningful assessment of strategy robustness against market regime changes. Before deployment, we must expand the sample size through additional historical simulation periods or adjust parameters to generate more frequent signals. This approach ensures the strategy exhibits consistent alpha rather than relying on outlier luck.

ADDITIONAL METRICS

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