LATINOS TRADING

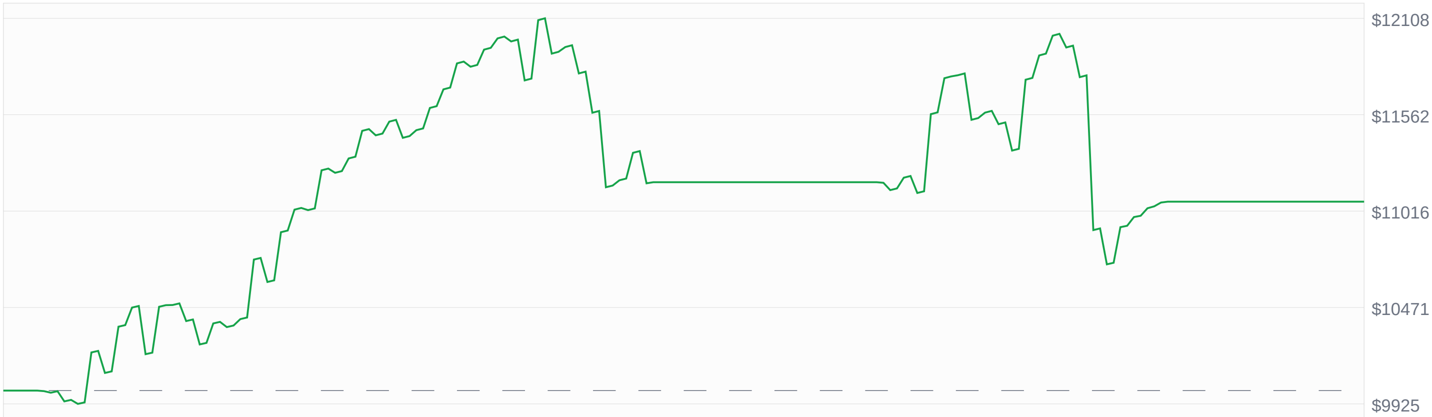
BACKTEST REPORT

Backtest #47232 · AAPL · EVO_EVOEVOEVOE_v601

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_v601 strategy on AAPL generated a nominal 10.70% return, but this result lacks statistical significance due to a sample size of only two trades. A Sharpe ratio of 0.87 combined with a 50% win rate and an 11.50% maximum drawdown suggests high volatility without consistent edge. We cannot validate the robustness of the entry logic with such limited data points, making current performance metrics unreliable for scaling. The next step is to re-run the backtest with adjusted parameters to force at least 50 historical trades and confirm whether the alpha persists.

ADDITIONAL METRICS

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