LATINOS TRADING

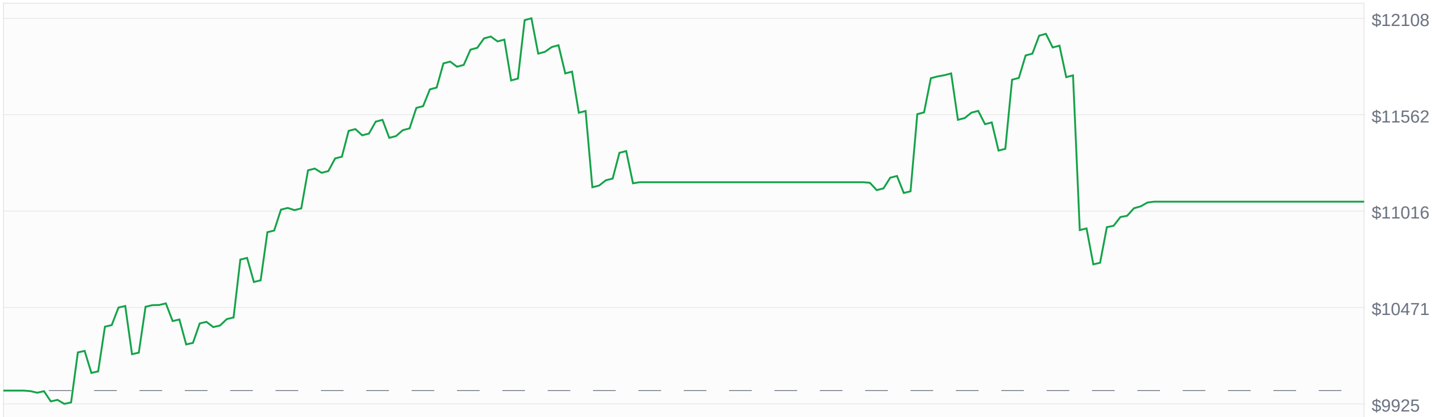
BACKTEST REPORT

Backtest #53348 · AAPL · EVO_EVOEVOEVOE_v2376

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_v2376 strategy generated a +10.70% ROI on AAPL with a 50% win rate, but the Sharpe ratio of 0.87 indicates suboptimal risk-adjusted returns relative to volatility. Statistical significance is negligible given only two total trades, rendering the 11.50% maximum drawdown an unreliable metric for live deployment confidence. The sample size is insufficient to validate the edge, as a single loss could have erased half the gains. Next, expand the backtest window to at least 200 bars or introduce a volatility filter to reduce trade frequency before live execution.

ADDITIONAL METRICS

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