LATINOS TRADING

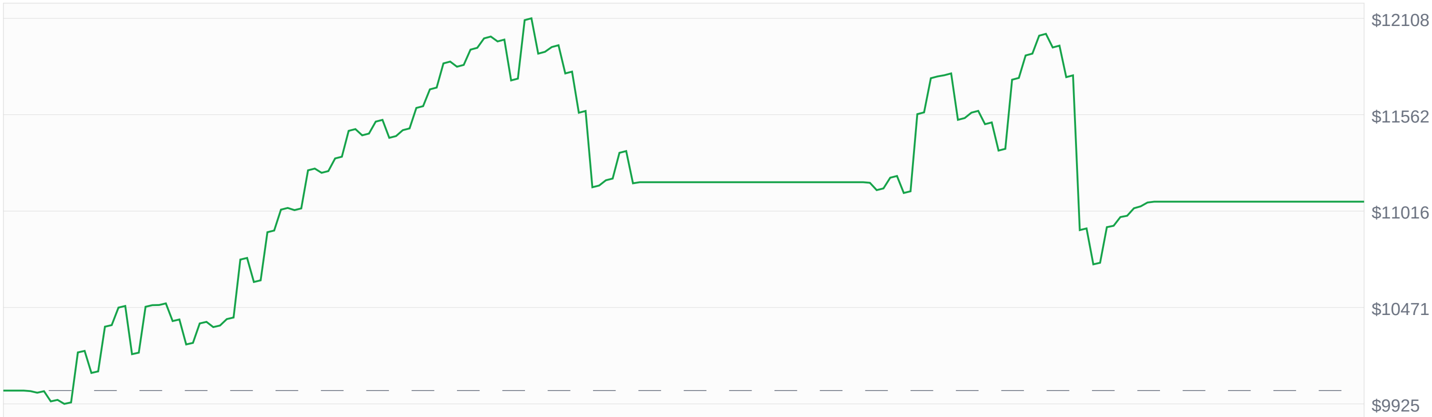
BACKTEST REPORT

Backtest #53801 · AAPL · EVO_EVOEVOEVOE_v1706

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_v1706 strategy on AAPL generated a +10.70% ROI, yet a mere two trades provide insufficient statistical confidence to validate the signal logic. The 50% win rate and 11.50% drawdown suggest a lack of edge and poor risk containment relative to the capital exposure. Sharpe ratios above 0.8 are often noise without higher trade frequency to confirm consistency across market regimes. Next, expand the sample size by backtesting over a 24-month period with 5-minute intervals to stress-test entry timing and volatility filters.

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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