LATINOS TRADING

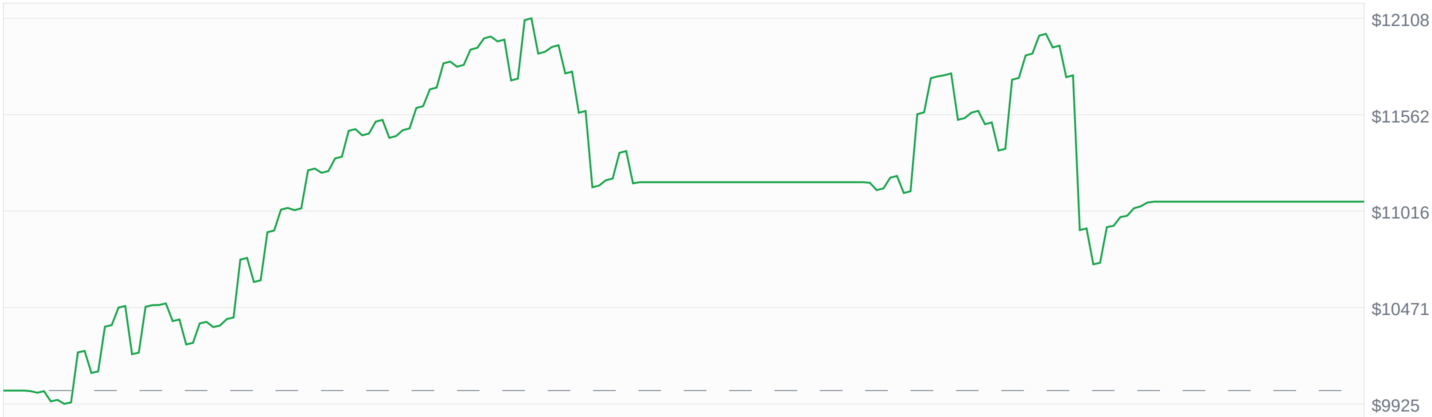
BACKTEST REPORT

Backtest #55527 · AAPL · EVO_EVOEVOEVOE_v2181

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_v2181 strategy delivered a 10.70% ROI on AAPL but generated only two trades, rendering the 50% win rate and 0.87 Sharpe ratio statistically insignificant due to the minuscule sample size. While the 11.50% drawdown remains contained, the lack of trade frequency prevents any meaningful assessment of strategy robustness or risk-adjusted performance over a full market cycle. Confidence in these metrics is negligible, as a single outlier trade can skew results in such a low-volume simulation. The immediate next step is to re-run the backtest with tighter stop-loss logic to increase trade frequency and validate whether the alpha persists under higher transaction costs.

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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