LATINOS TRADING

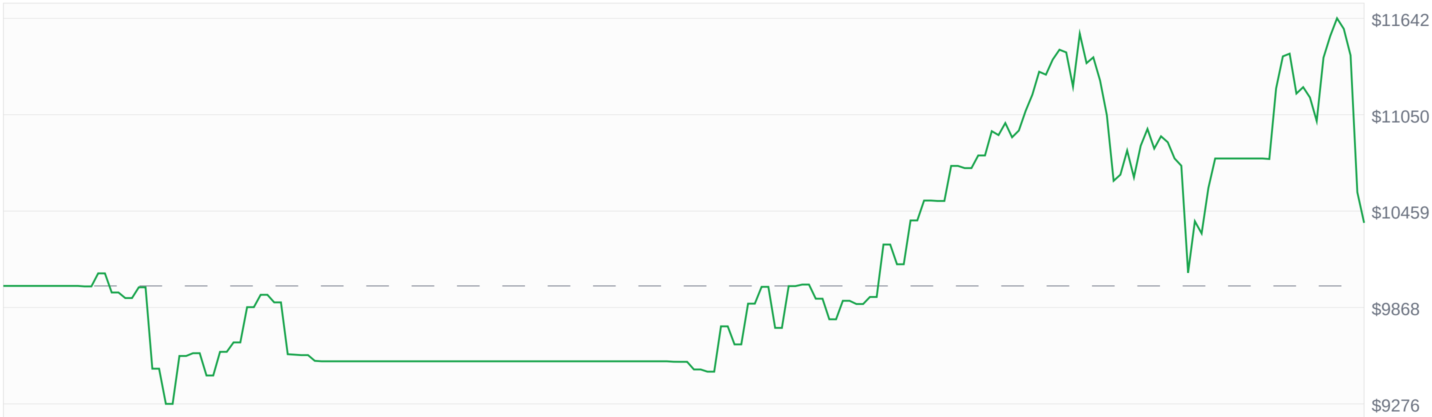
BACKTEST REPORT

Backtest #27665 · AAPL · EVO_EVOEVOEVOE_v2037

ROI	Sharpe	Win Rate	Max Drawdown
+3.84%	0.34	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2037 strategy on AAPL generated a modest 3.84% return but suffered from a dismal 25% win rate and a 12.6% max drawdown, indicating high volatility relative to gains. A Sharpe ratio of 0.34 confirms poor risk-adjusted performance, suggesting the returns do not adequately compensate for the significant downside risk. With only four total trades, the statistical sample is far too small to establish any meaningful confidence in the strategy's edge or repeatability. The results are likely driven by noise or a single outlier rather than a robust, alpha-generating edge. Future steps must involve expanding the dataset to hundreds of trades to determine if the low win rate is a structural flaw or a statistical anomaly.

ADDITIONAL METRICS

CAGR	**3.84%**
Sortino Ratio	**0.25**
Turnover	**8.02x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10386.91**

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