LATINOS TRADING

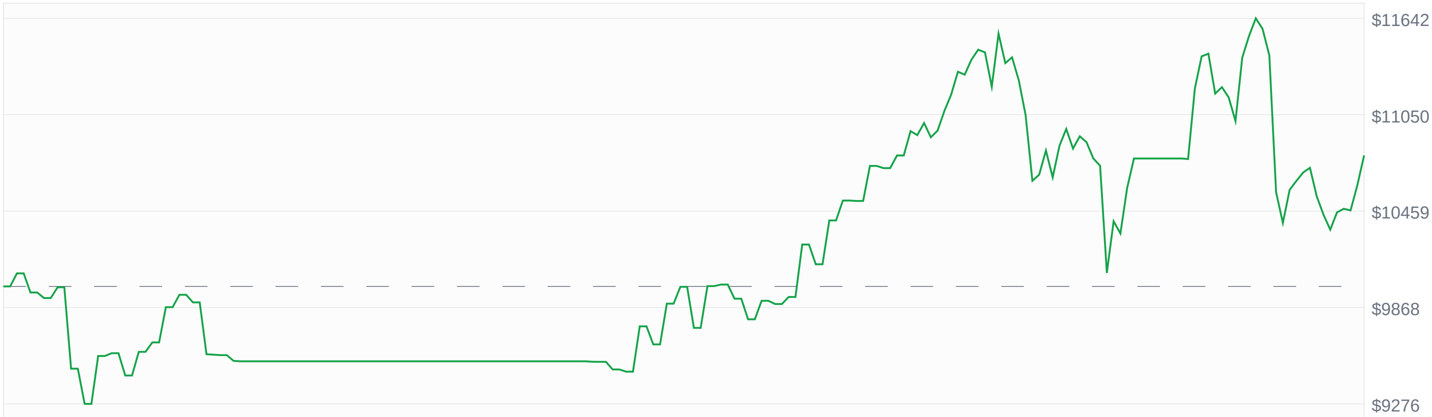
BACKTEST REPORT

Backtest #33764 · AAPL · EVO_EVOEVOEVOE_v597

ROI	Sharpe	Win Rate	Max Drawdown
+7.98%	0.57	50.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v597 strategy generated a nominal +7.98% return on AAPL but suffers from a dangerously low Sharpe ratio of 0.57 and a maximum drawdown of 12.60%, indicating high volatility relative to gains. With only four total trades, the sample size is statistically insufficient to validate the 50.0% win rate or confirm robustness against future market regimes. The limited trade count suggests the logic lacks sufficient filters to generate consistent alpha or effectively manage capital allocation. Before any live deployment, you must expand the backtest window or adjust parameters to increase trade frequency and reduce exposure to idiosyncratic risk.

ADDITIONAL METRICS

CAGR	**7.98%**
Sortino Ratio	**0.44**
Turnover	**8.06x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10800.78**