LATINOS TRADING

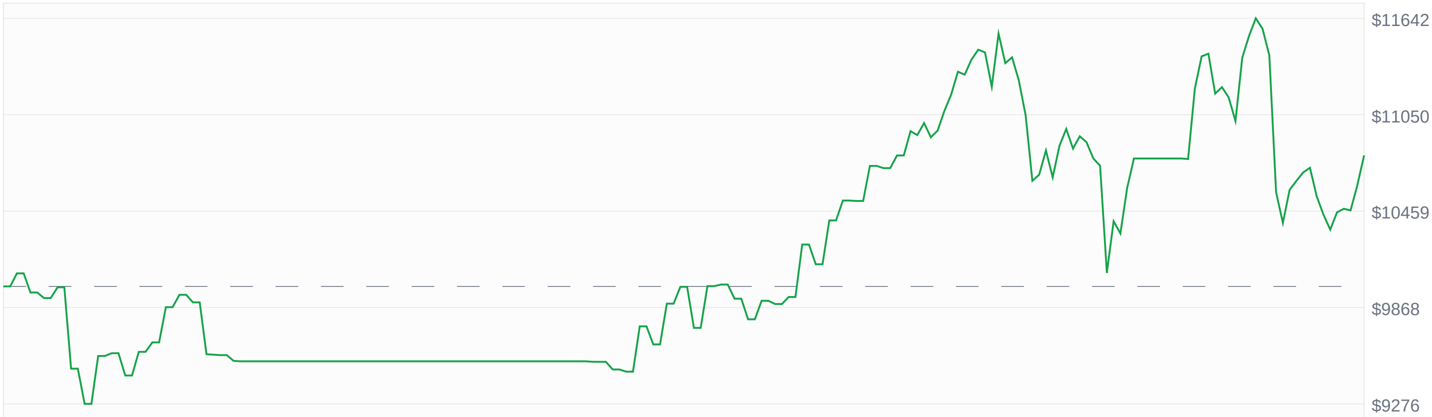
BACKTEST REPORT

Backtest #33872 · AAPL · EVO_EVOEVOEVOE_v840

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_v840 strategy on AAPL delivered a +7.98% return with a razor-thin 50% win rate and a mediocre Sharpe ratio of 0.57, indicating a lack of statistical edge given only four total trades. The 12.60% maximum drawdown suggests significant volatility exposure that was not adequately hedged by the signal logic. With such a low sample size, the observed performance is likely noise rather than a robust alpha signal, rendering the results statistically insignificant for institutional deployment. The next step is to retrain the model on higher frequency data to increase trade count and validate whether the strategy can consistently filter false breakouts.

ADDITIONAL METRICS

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