LATINOS TRADING

BACKTEST REPORT

Backtest #27723 · AAPL · EVO_EVOEVOEVOE_v2068

ROI	Sharpe	Win Rate	Max Drawdown
+3.42%	0.31	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2068 strategy on AAPL shows a modest ROI of +3.42% but suffers from a low Sharpe ratio of 0.31 and a 12.60% max drawdown. With only four trades and a 25% win rate, the sample size is too small to establish statistical significance or reliability. The high drawdown relative to returns indicates poor risk-adjusted performance despite the positive final capital of $10345.15. This result is likely noise rather than a robust edge, requiring extensive data to validate. Next, expand the backtest period to increase trade count and verify if the edge persists.

ADDITIONAL METRICS

CAGR	**3.42%**
Sortino Ratio	**0.24**
Turnover	**8.01x**
Total Trades	**4**
Initial Capital	**$10000.00**
Final Capital	**$10345.15**