LATINOS TRADING

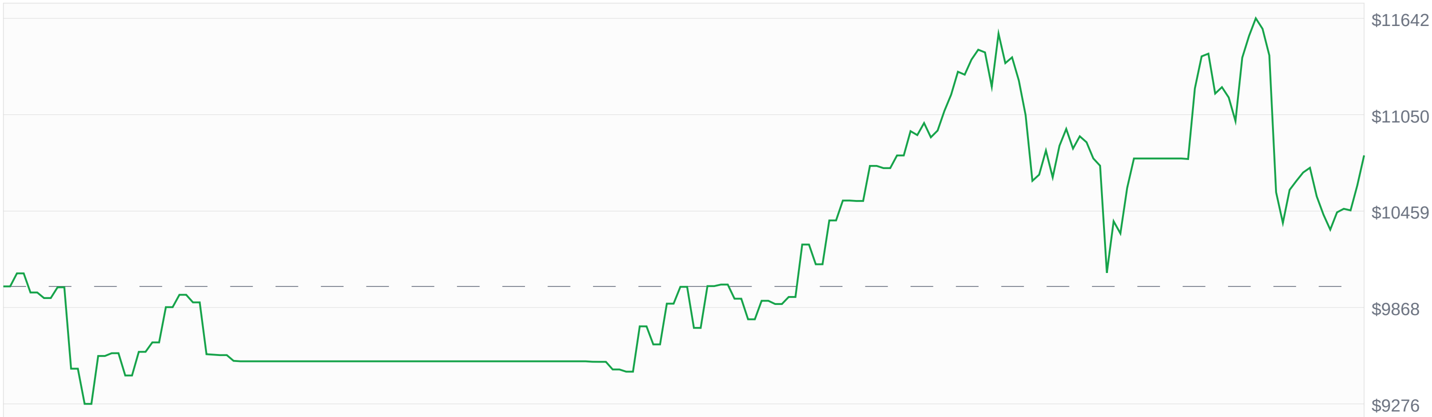
BACKTEST REPORT

Backtest #32768 · AAPL · EVO_EVOEVOEVOE_v2040

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_v2040 backtest on AAPL shows a +7.98% ROI with a 50% win rate, but the low trade count of only four executions severely undermines statistical confidence in the 0.57 Sharpe ratio. A maximum drawdown of 12.60% indicates significant volatility exposure that a single run cannot reliably measure. The strategy appears overly sensitive to specific market noise given the minimal sample size, making current performance metrics unreliable for deployment. We must run a robust out-of-sample test across multiple market regimes to validate edge before considering live execution.

ADDITIONAL METRICS

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

Generated 2026-08-21T03:03:14Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.