LATINOS TRADING

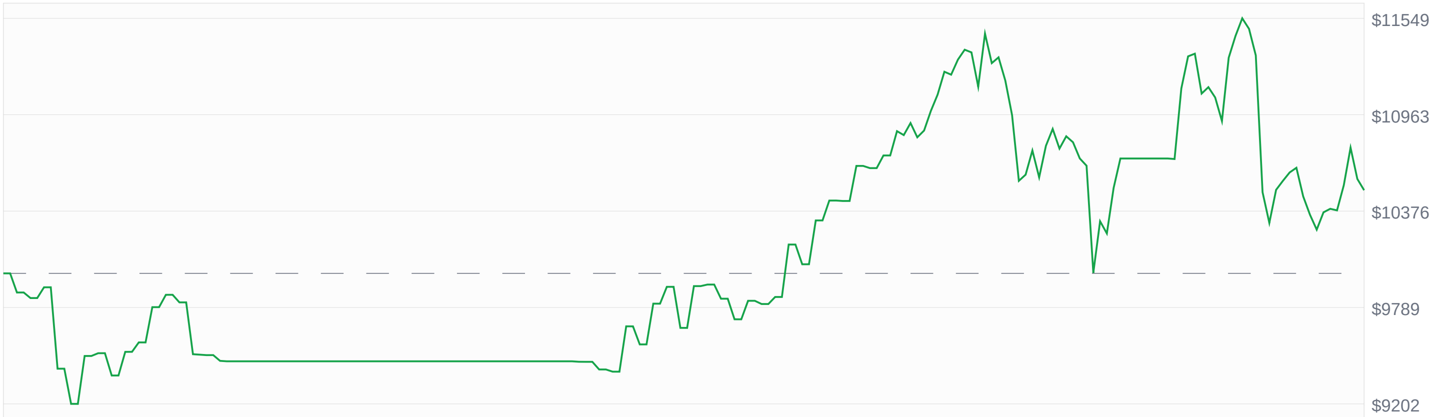
BACKTEST REPORT

Backtest #35797 · AAPL · EVO_EVOEVOEVOE_v2040

ROI	Sharpe	Win Rate	Max Drawdown
+5.00%	0.40	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2040 strategy generated a nominal +5.00% return on AAPL, but the 25.0% win rate and 12.60% maximum drawdown indicate a significant edge deficit relative to the risk taken. With only four trades executed, the statistical sample size is too small to establish confidence in the reported 0.40 Sharpe ratio or the robustness of the signal logic. The low transaction frequency suggests the entry filters are overly restrictive, preventing the strategy from capturing sufficient market moves to justify the volatility exposure. A concrete next step involves reducing entry thresholds or relaxing the stop-loss logic to increase trade frequency and generate a statistically significant dataset for validation.

ADDITIONAL METRICS

CAGR	**5.00%**
Sortino Ratio	**0.32**
Turnover	**7.98x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10503.05**

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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.