LATINOS TRADING

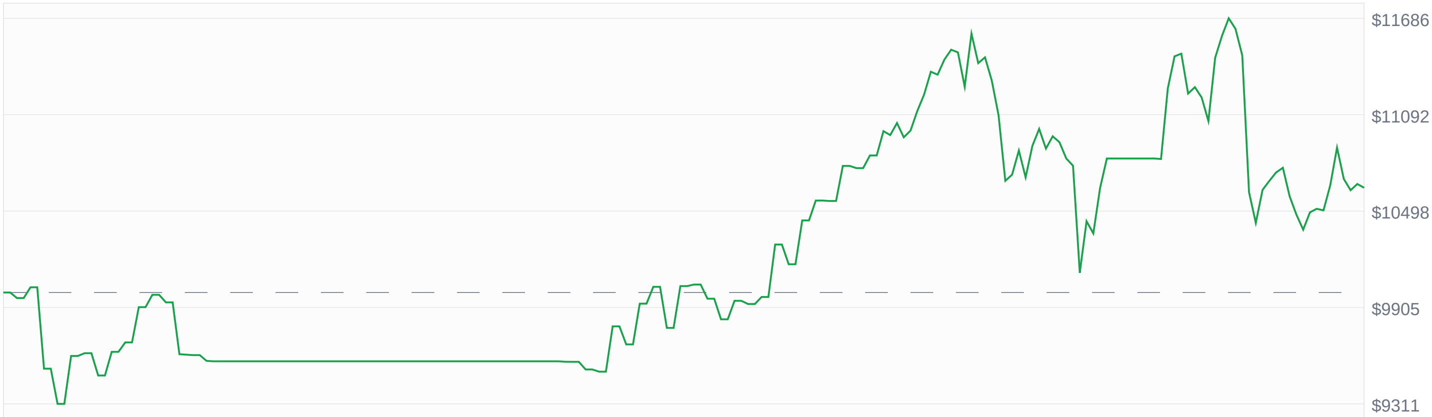
BACKTEST REPORT

Backtest #36678 · AAPL · EVO_EVOEVOEVOE_v2040

ROI	Sharpe	Win Rate	Max Drawdown
+6.39%	0.48	25.0%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2040 strategy on AAPL generated a 6.39% return over only four trades, resulting in a Sharpe ratio of 0.48 and a 25% win rate that suggests weak statistical confidence. The 12.60% maximum drawdown indicates significant volatility risk relative to the modest capital growth, implying the model lacks robustness under current market conditions. With such a limited sample size, the results are highly susceptible to noise rather than demonstrating a true alpha edge. We must expand the backtest window or adjust entry filters to validate performance before considering live deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	6.39%
Sortino Ratio	0.38
Turnover	8.07x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$10641.91

Generated 2026-08-26T06:26:38Z · latinostrading.com