LATINOS TRADING

BACKTEST REPORT

Backtest #37073 · AAPL · EVO_WEBIDEA_v444

ROI	Sharpe	Win Rate	Max Drawdown
+2.98%	0.28	25.0%	-15.69%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v444 strategy on AAPL yielded a marginal 2.98% return with a dangerously low win rate of only 25%, indicating frequent false signals rather than a robust alpha source. The Sharpe ratio of 0.28 confirms poor risk-adjusted performance, while the 15.69% maximum drawdown exposes significant volatility that could erode capital during extended drawdowns. With merely four total trades, the sample size is statistically insufficient to validate any observed edge or generalize the strategy's behavior. The strategy likely failed to filter market noise effectively, resulting in premature exits during volatile periods. We must increase the minimum trade threshold in the next iteration to capture larger, more reliable moves.

ADDITIONAL METRICS

CAGR	**2.98%**
Sortino Ratio	**0.24**
Turnover	**7.85x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10298.21**