LATINOS TRADING

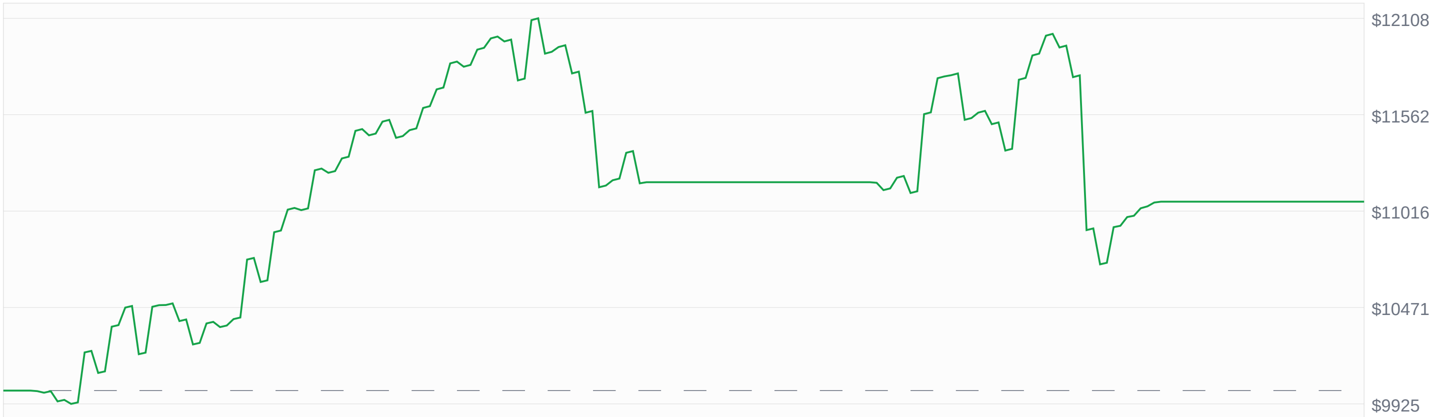
BACKTEST REPORT

Backtest #50685 · AAPL · EVO_EVOEVOEVOE_v2076

ROI	Sharpe	Win Rate	Max Drawdown
+10.70%	0.87	50.0%	-11.50%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2076 backtest on AAPL shows a +10.70% return but suffers from severe statistical insignificance due to only two trades, rendering the 0.87 Sharpe ratio and 50% win rate unreliable metrics. The 11.50% maximum drawdown indicates significant volatility exposure that the limited sample size fails to adequately capture or mitigate. Without additional trade data, the strategy's risk profile remains unverified and could easily deviate under current market conditions. The next concrete step is to run a live simulation or expand the backtest window to gather sufficient trade history before deploying capital. Investors should treat these results as a preliminary hypothesis rather than a validated trading system.

ADDITIONAL METRICS

CAGR	**10.70%**
Sortino Ratio	**0.47**
Turnover	**4.34x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11069.61**

Generated 2026-09-01T09:20:18Z · latinostrading.com