LATINOS TRADING

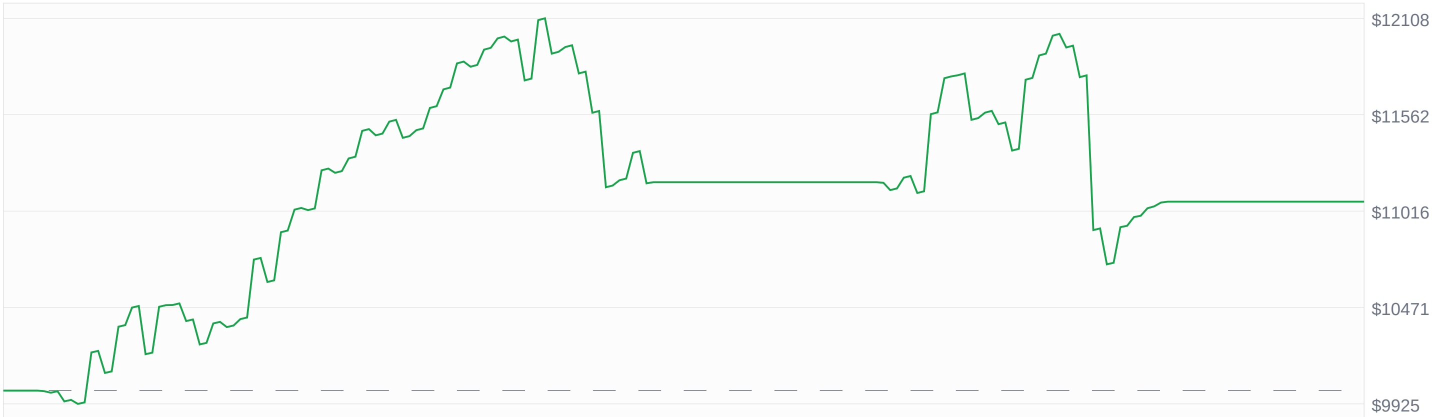
BACKTEST REPORT

Backtest #47229 · AAPL · EVO_EVOEVOEVOE_v601

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_v601 backtest on AAPL shows a +10.70% ROI, but the 11.50% max drawdown and 50% win rate with only two trades suggest low statistical significance. The sample size is insufficient to confirm robustness, and the Sharpe ratio of 0.87 indicates moderate risk-adjusted returns. The strategy likely captured a short-term momentum spike without sufficient filtering for volatility regimes. Next, increase the lookback window or add a volume filter to validate performance across more market cycles before deployment.

ADDITIONAL METRICS

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

Generated 2026-08-31T22:36:58Z · latinostrading.com