

LATINOS TRADING

BACKTEST REPORT



Backtest #47231 · 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 showed a +10.70% return, but the statistical validity is negligible due to only two trades. A win rate of 50% paired with a 0.87 Sharpe ratio and 11.50% drawdown suggests high volatility without robust edge confirmation. Such a small sample size fails to distinguish between a genuine alpha signal and random market noise. We must expand the dataset or adjust parameters to ensure the strategy can handle diverse market conditions reliably.

ADDITIONAL METRICS

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