LATINOS TRADING

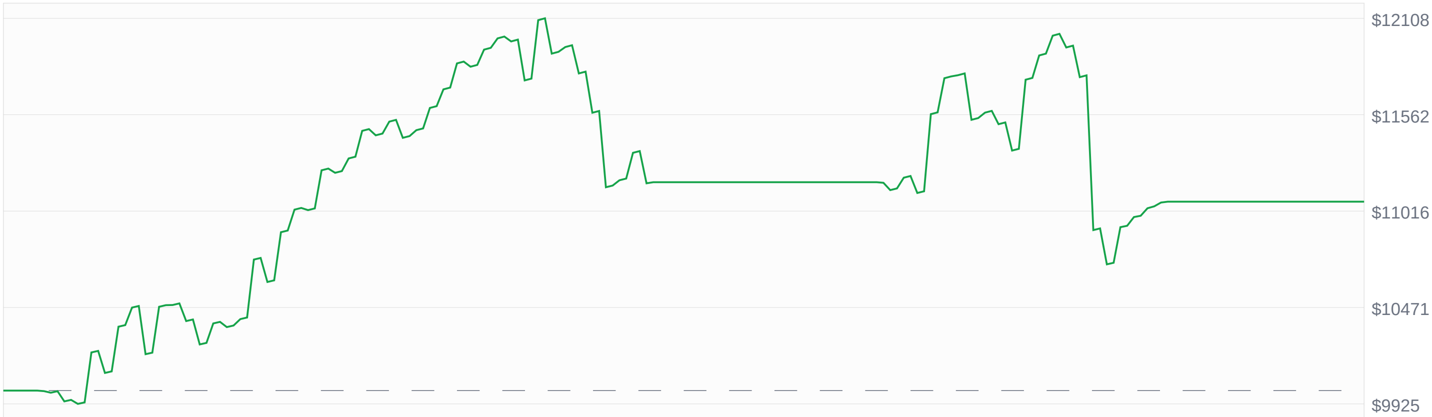
BACKTEST REPORT

Backtest #44801 · AAPL · EVO_WEBIDEA_v2162

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_WEBIDEA_v2162 backtest on AAPL shows a +10.70% return driven by just two trades, which creates a statistically insignificant sample size that masks true strategy robustness. A Sharpe ratio of 0.87 and a 50% win rate indicate mediocre efficiency, while the 11.50% max drawdown highlights significant tail risk exposure in volatile markets. The results suggest the strategy lacks consistency and may be overfitting to specific market noise rather than capturing genuine alpha. Before deploying live capital, we must expand the test period and increase trade frequency to validate performance beyond this single outlier. Run a new simulation with extended lookbacks and stricter volatility filters to confirm if this return is replicable.

ADDITIONAL METRICS

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

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