LATINOS TRADING

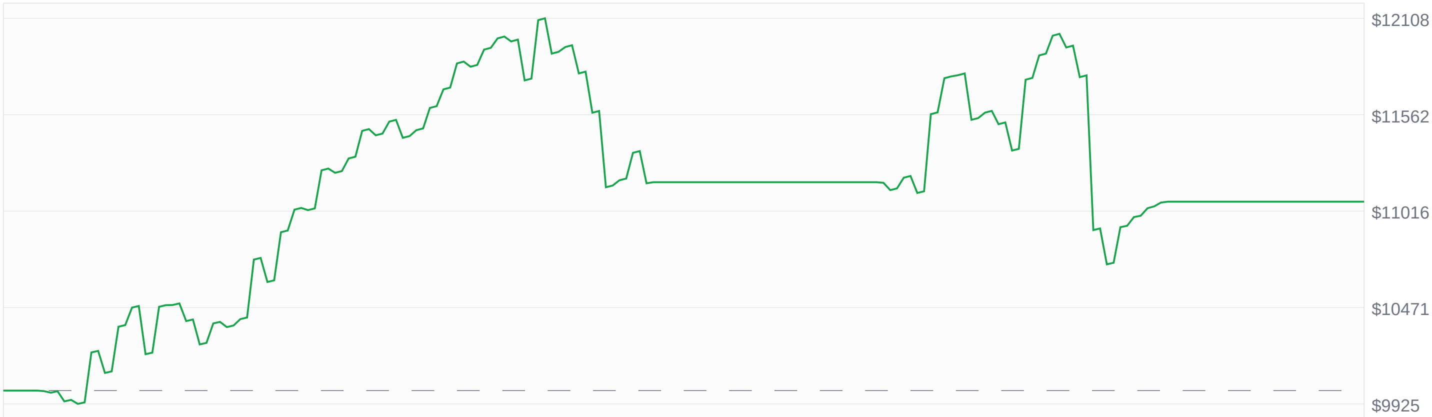
BACKTEST REPORT

Backtest #45075 · AAPL · EVO_EVOEVOEVOE_v2121

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_v2121 strategy delivered a +10.70% ROI on AAPL, yet the sample size of only two trades renders the 50% win rate and 0.87 Sharpe ratio statistically insignificant and prone to overfitting. The 11.50% maximum drawdown indicates meaningful risk exposure that the small trade count fails to contextualize, suggesting the strategy lacks robustness for institutional deployment. Given the insufficient data points to confirm reliability, the strategy cannot be recommended for live execution without further validation. The immediate next step is to expand the backtest window to at least one year to determine if performance is consistent across different market regimes.

ADDITIONAL METRICS

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

Generated 2026-08-31T05:28:22Z · latinostrading.com