LATINOS TRADING

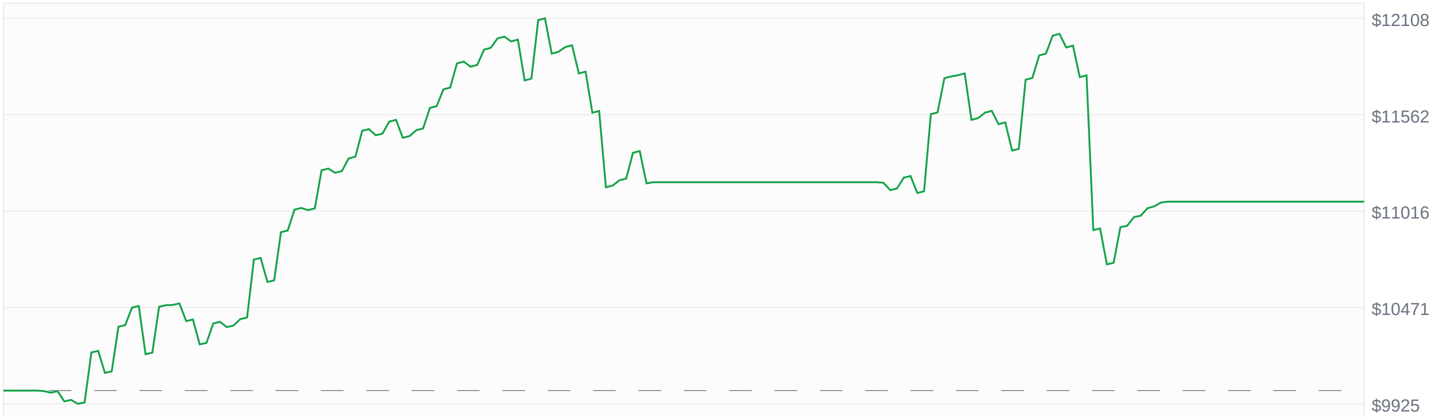
BACKTEST REPORT

Backtest #47426 · AAPL · EVO_EVOEVOEVOE_v852

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_v852 backtest on AAPL shows a 10.70% return with a 0.87 Sharpe ratio, yet the 50% win rate and 11.5% drawdown reveal significant fragility. Statistical confidence is critically low due to only two executed trades, rendering the performance metrics unreliable for live deployment. A sample size this small cannot validate the strategy's robustness against different market regimes or volatility spikes. The next step is to backtest the strategy over a longer historical period with stricter equity curve filters to ensure consistency. This approach will determine if the edge is genuine or merely a result of survivorship bias in this limited dataset.

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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