LATINOS TRADING

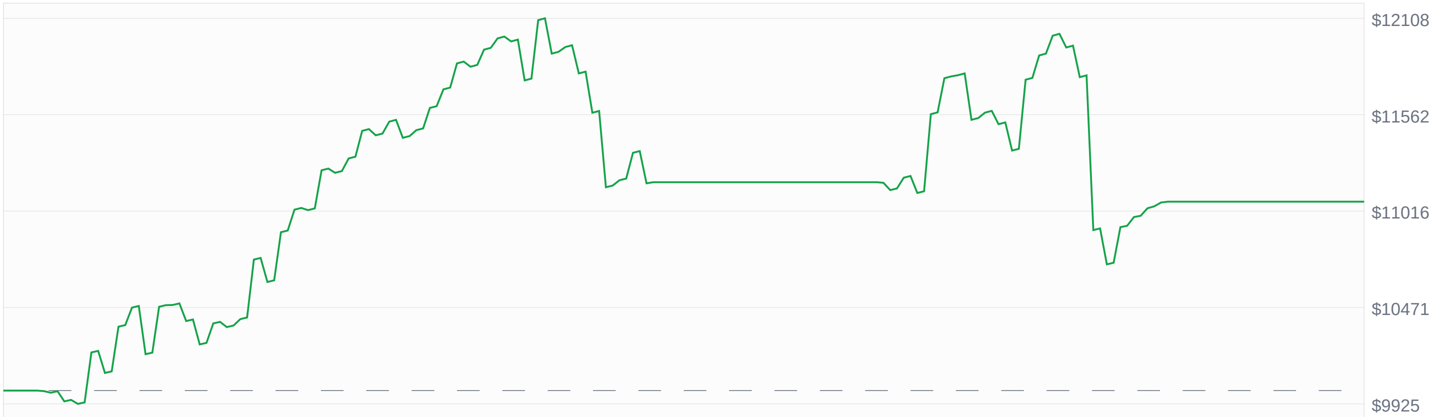
BACKTEST REPORT

Backtest #49992 · AAPL · EVO_EVOEVOEVOE_v1865

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_v1865 strategy generated a +10.70% return on AAPL, yet the statistical significance is negligible due to only two trades, resulting in a 50% win rate that lacks predictive value. While the Sharpe ratio of 0.87 suggests reasonable risk-adjusted returns, the 11.50% maximum drawdown indicates substantial volatility relative to such a small sample size. The performance may simply reflect random noise rather than a robust edge, as two data points cannot validate the strategy's consistency across different market regimes. We must expand the sample by running the strategy on additional assets or increasing the backtest lookback period to confirm if the alpha persists. Conducting a walk-forward analysis with a larger dataset is

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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