LATINOS TRADING

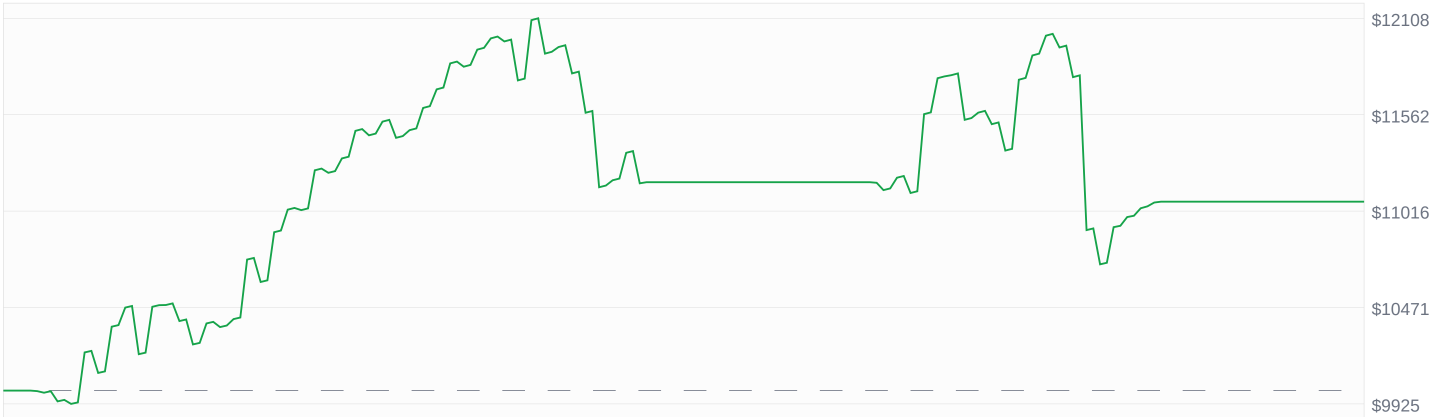
BACKTEST REPORT

Backtest #50595 · AAPL · EVO_EVOEVOEVOE_v2376

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_v2376 strategy on AAPL generated a 10.7% ROI with a 50% win rate, yet the sample size of two trades renders the Sharpe ratio of 0.87 statistically insignificant and prone to overfitting. The 11.5% maximum drawdown suggests volatility exposure, but the minimal trade count prevents reliable assessment of risk-adjusted performance or robustness against market shifts. We cannot validate the strategy's efficacy without expanding the trade history to a statistically meaningful threshold, likely requiring at least 50 to 100 trades. The immediate next step is to run a forward walk-forward analysis or extend the backtest period to verify if these results hold under different market regimes. Until then, treat this performance as a

ADDITIONAL METRICS

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