LATINOS TRADING

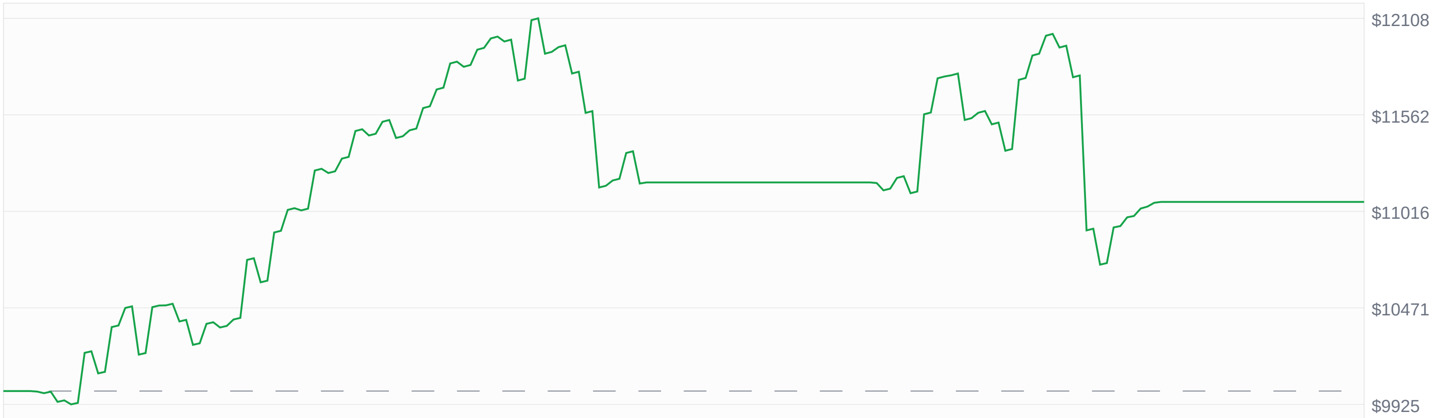
BACKTEST REPORT

Backtest #51171 · AAPL · EVO_EVOEVOEVOE_v558

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_v558 backtest on AAPL shows a +10.70% return with a 50% win rate and an 11.50% drawdown, but the statistical validity is critically low due to only two executed trades. A Sharpe ratio of 0.87 suggests modest risk-adjusted returns, yet the sample size is insufficient to confirm robustness or generalize performance under varying market regimes. The strategy likely overfit to specific price action in this limited window, making the results prone to significant variance in live deployment. We must expand the equity curve by re-running the test with a wider date range and introducing walk-forward analysis to validate the signal logic. This approach will clarify whether the observed alpha is genuine or merely noise from a

ADDITIONAL METRICS

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