LATINOS TRADING

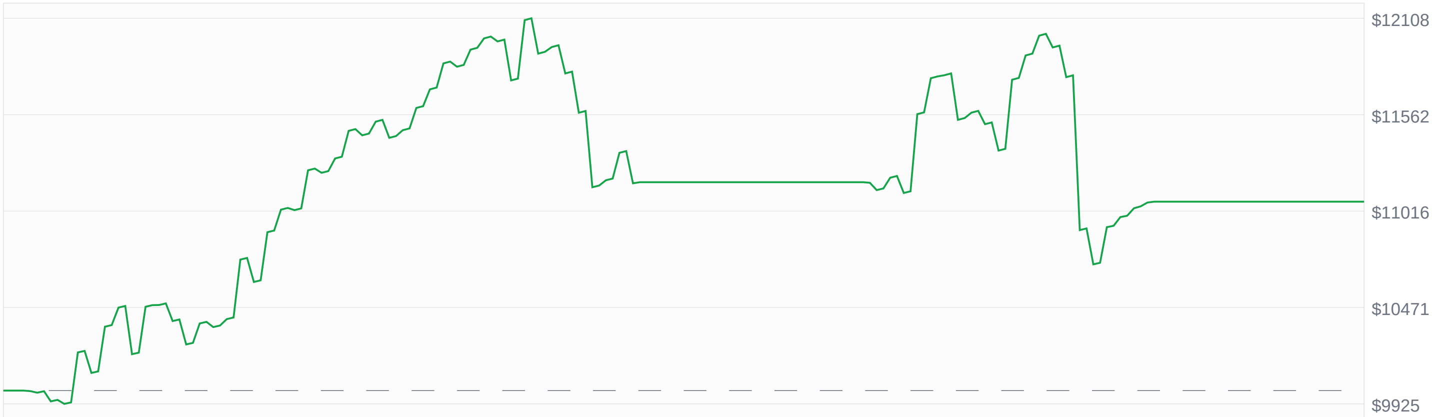
BACKTEST REPORT

Backtest #52300 · AAPL · EVO_EVOEVOEVOE_v1688

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_v1688 strategy on AAPL achieved a nominal 10.70% ROI, but the sample size of only two trades renders any performance metrics statistically insignificant. A 50% win rate paired with a sharp 11.50% drawdown suggests the model lacks robustness and may be overfitting to recent noise rather than capturing persistent market dynamics. The low Sharpe ratio of 0.87 further indicates that returns are not sufficiently compensated for the risk undertaken during this brief simulation period. We must treat these results as preliminary noise rather than a validated alpha signal before considering deployment. The immediate next step is to expand the historical testing window to at least one full market cycle to validate consistency across

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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