LATINOS TRADING

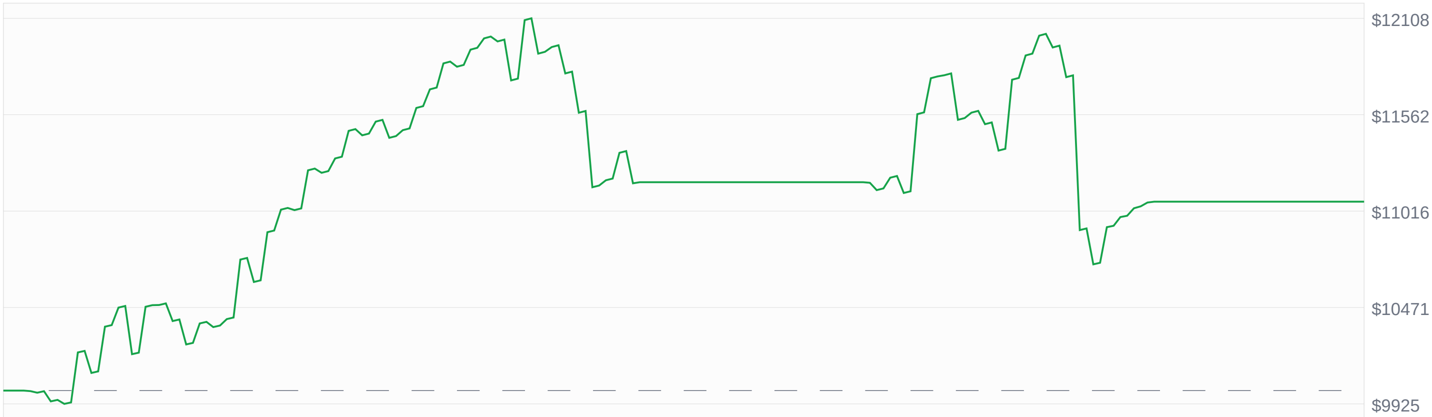
BACKTEST REPORT

Backtest #55631 · AAPL · EVO_EVOEVOEVOE_v2160

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_v2160 backtest on AAPL shows a +10.70% ROI with a modest 0.87 Sharpe ratio, yet the 50% win rate and single-digit trade count reveal severe statistical insignificance. A maximum drawdown of 11.5% on only two transactions suggests the strategy is overfit or simply too infrequent to capture market dynamics reliably. We cannot validate edge or risk parameters with such a tiny sample, making any performance claims purely speculative rather than empirical. The immediate next step is to run a walk-forward analysis over a longer historical window to stress-test entry timing and confirm if the signal logic holds outside this narrow window.

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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