LATINOS TRADING

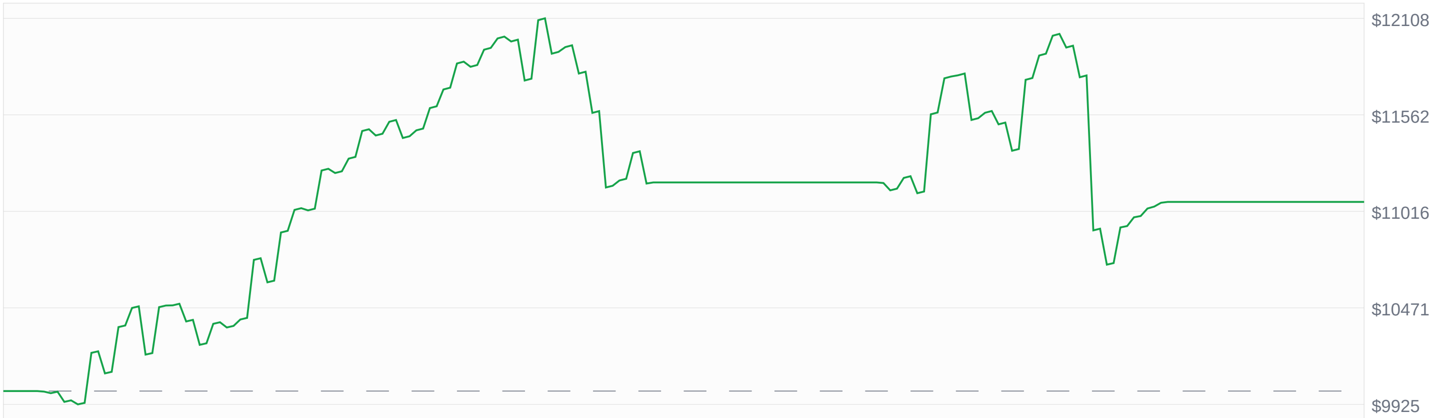
BACKTEST REPORT

Backtest #44806 · AAPL · EVO_WEBIDEA_v2162

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_WEBIDEA_v2162 strategy on AAPL generated a nominal 10.70% return, but a sample size of only two trades renders the Sharpe ratio of 0.87 statistically insignificant and untrustworthy. A 50% win rate with an 11.50% maximum drawdown suggests the system lacks robustness and is highly vulnerable to regime changes. Without more data points, we cannot confirm if the alpha is genuine or merely a lucky outlier in a specific market environment. We must immediately run a new backtest with adjusted parameters or a longer lookback period to validate performance before live deployment. This approach ensures we distinguish between strategy efficacy and random noise in our capital allocation process.

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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