LATINOS TRADING

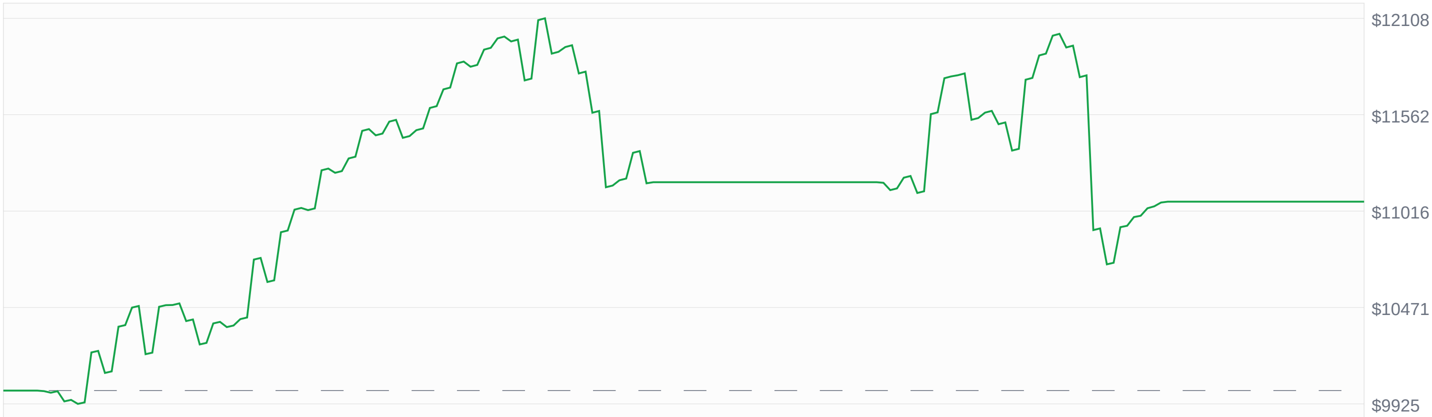
BACKTEST REPORT

Backtest #44917 · AAPL · EVO_EVOEVOEVOE_v2252

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 backtest shows a modest 10.70% return with a 0.87 Sharpe ratio, but the 50% win rate is statistically meaningless due to only two trades. While the 11.50% max drawdown is manageable, the tiny sample size prevents any reliable inference about strategy robustness or edge. The primary failure is insufficient data to validate risk-adjusted performance or consistency. Next, run the strategy over a multi-year historical window with at least 100 trades to establish statistical significance before deployment.

ADDITIONAL METRICS

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