LATINOS TRADING

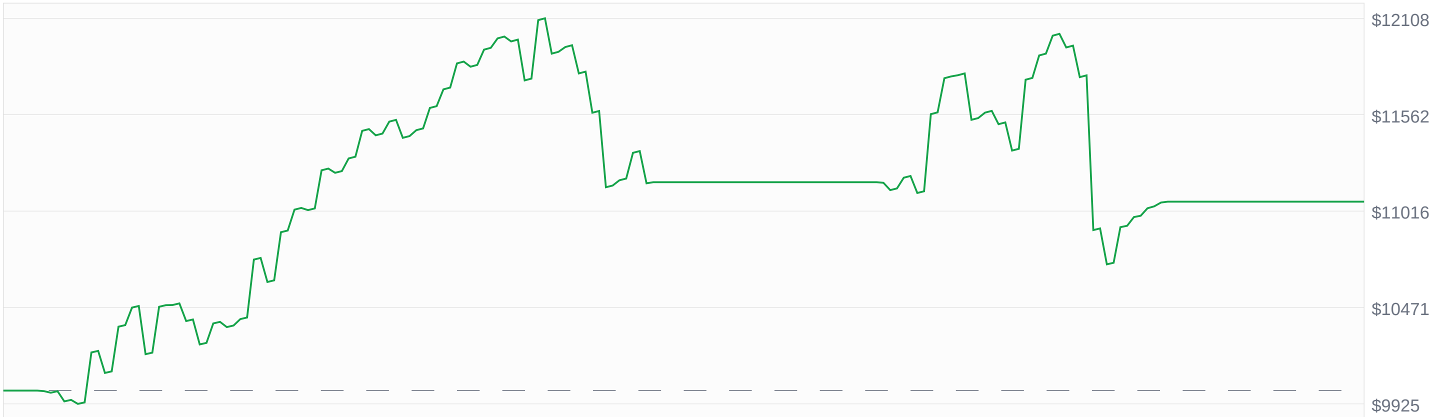
BACKTEST REPORT

Backtest #44918 · 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 EVO_EVOEVOEVOE_v2252 strategy on AAPL generated a 10.70% ROI, but the 50% win rate and 11.50% drawdown reveal a fragile edge unsupported by a robust sample size of only two trades. A Sharpe ratio of 0.87 suggests moderate efficiency, yet such metrics are statistically insignificant without more data points to confirm consistency across market cycles. We must expand the backtest horizon to include diverse volatility regimes and increase trade frequency to validate if this alpha is replicable or merely noise. The next step is to run a forward simulation on a paper trading account to gather sufficient transaction history before deploying real capital.

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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