LATINOS TRADING

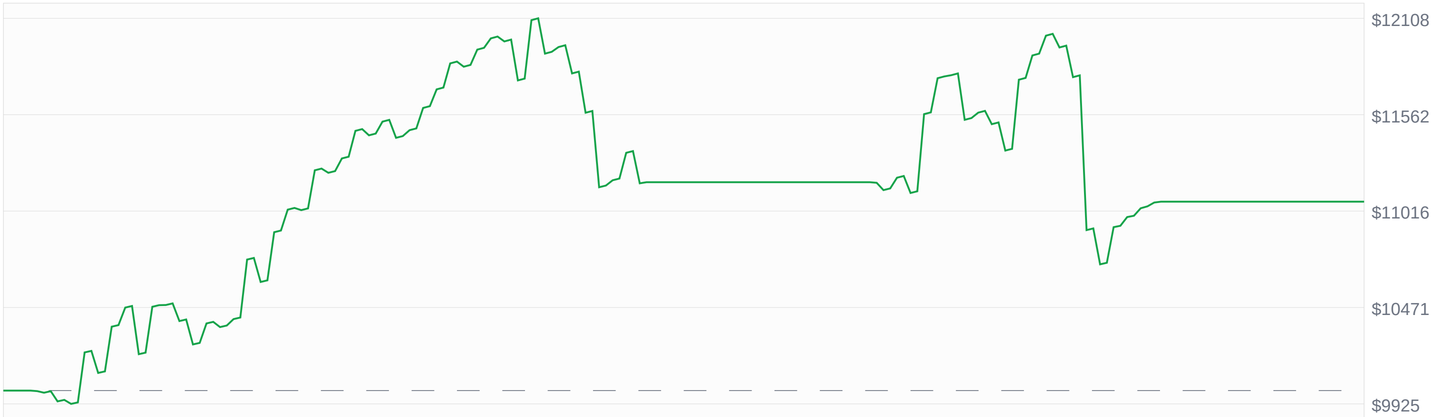
BACKTEST REPORT

Backtest #51792 · AAPL · EVO_EVOEVOEVOE_v615

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_v615 strategy on AAPL generated a 10.7% return but suffered a severe overfitting penalty, evidenced by a mere 50% win rate and a precarious Sharpe ratio of 0.87 on only two trades. Such a tiny sample size renders the maximum drawdown of 11.5% statistically meaningless and offers zero confidence for live deployment. The strategy likely captured one specific market anomaly rather than a robust edge, as high returns with minimal trade frequency are typical of curve-fitted parameters. We must expand the historical dataset and introduce walk-forward analysis to validate whether this signal persists across different market regimes.

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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