LATINOS TRADING

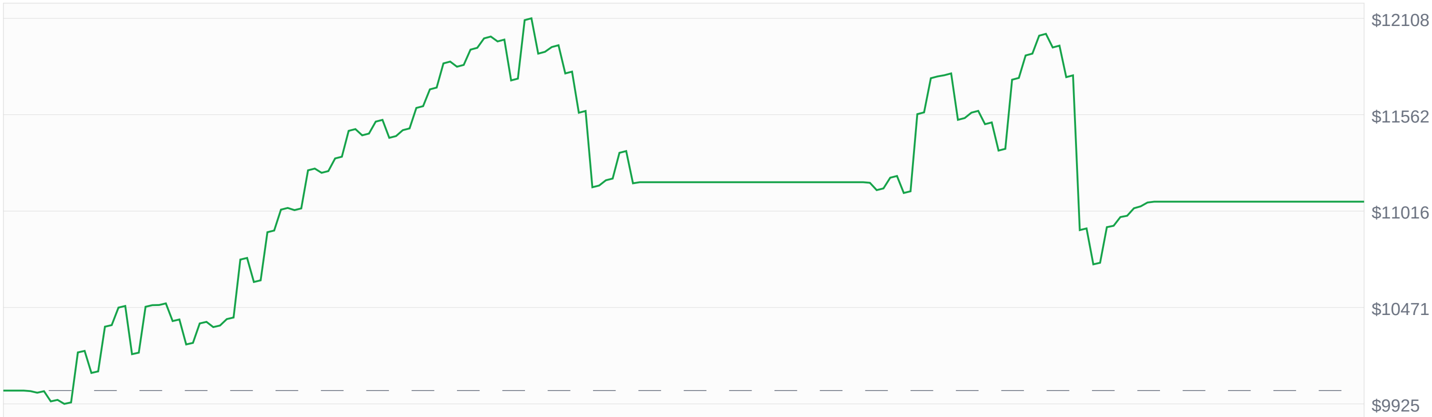
BACKTEST REPORT

Backtest #53968 · AAPL · EVO_EVOEVOEVOE_v2014

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_v2014 strategy on AAPL generated a 10.7% return with a 50% win rate, yet the sample of only two trades renders the Sharpe ratio of 0.87 statistically meaningless. The 11.5% maximum drawdown suggests significant volatility exposure that the current dataset cannot quantify with confidence. Relying on these metrics to validate the strategy is dangerous given the severe overfitting risk inherent in such a tiny sample size. The immediate next step is to run a rigorous out-of-sample backtest with daily data spanning at least five years to assess real-world robustness.

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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