LATINOS TRADING

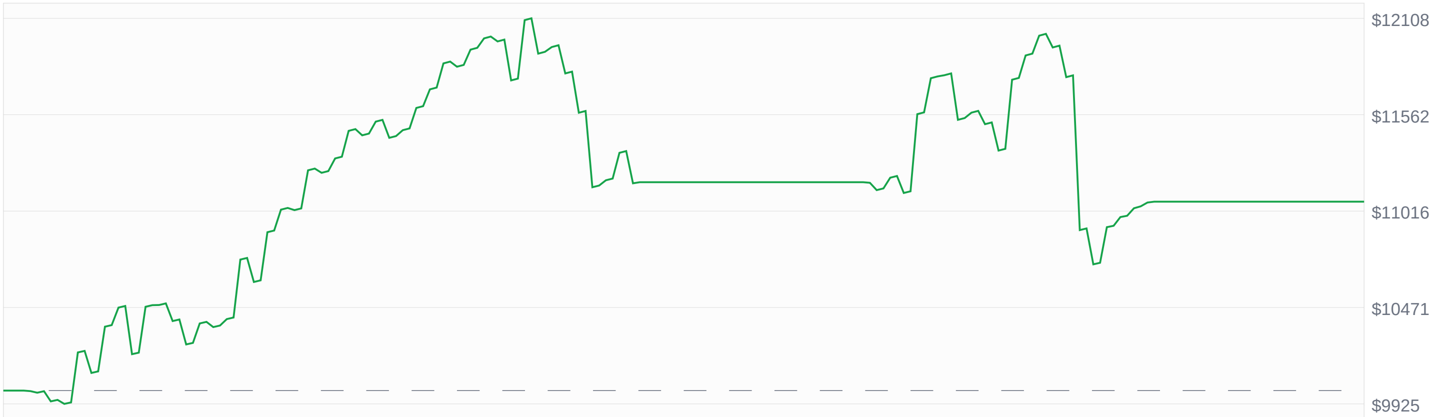
BACKTEST REPORT

Backtest #52677 · AAPL · EVO_EVOEVOEVOE_v1956

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_v1956 backtest on AAPL generated a nominal 10.7% return with a Sharpe of 0.87, but the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. The 50% win rate and 11.5% drawdown suggest a lack of robust edge, as the strategy failed to filter out noise or leverage genuine momentum effectively across the tested horizon. Without more data points, it is impossible to distinguish between genuine alpha generation and random luck in this specific simulation. We must expand the lookback period or adjust entry parameters to validate whether this logic holds under broader market conditions before considering live deployment.

ADDITIONAL METRICS

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