LATINOS TRADING

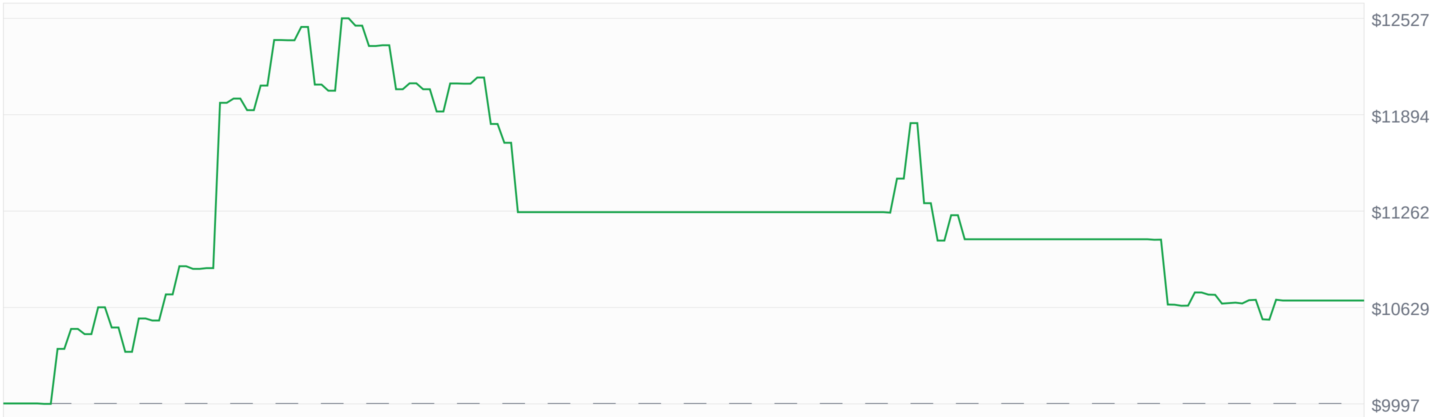
BACKTEST REPORT

Backtest #52744 · GOOGL · EVO_EVOEVOEVOE_v1867

ROI	Sharpe	Win Rate	Max Drawdown
+6.75%	0.54	33.3%	-15.79%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1867 backtest on GOOGL shows a modest 6.75% gain but suffers from a low Sharpe of 0.54 and a severe 15.79% drawdown. With only three trades, the 33.3% win rate offers zero statistical confidence and likely reflects random noise rather than a robust edge. The strategy failed to capture meaningful alpha while exposing capital to disproportionate downside volatility during the execution window. We must increase the sample size by widening the backtest range or adjusting entry filters before deeming the logic viable. Next, retest the strategy on a longer historical window to validate if the poor performance is a data anomaly or a structural flaw in the signal generation.

ADDITIONAL METRICS

CAGR	**6.75%**
Sortino Ratio	**0.48**
Turnover	**6.53x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10675.11**

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