LATINOS TRADING

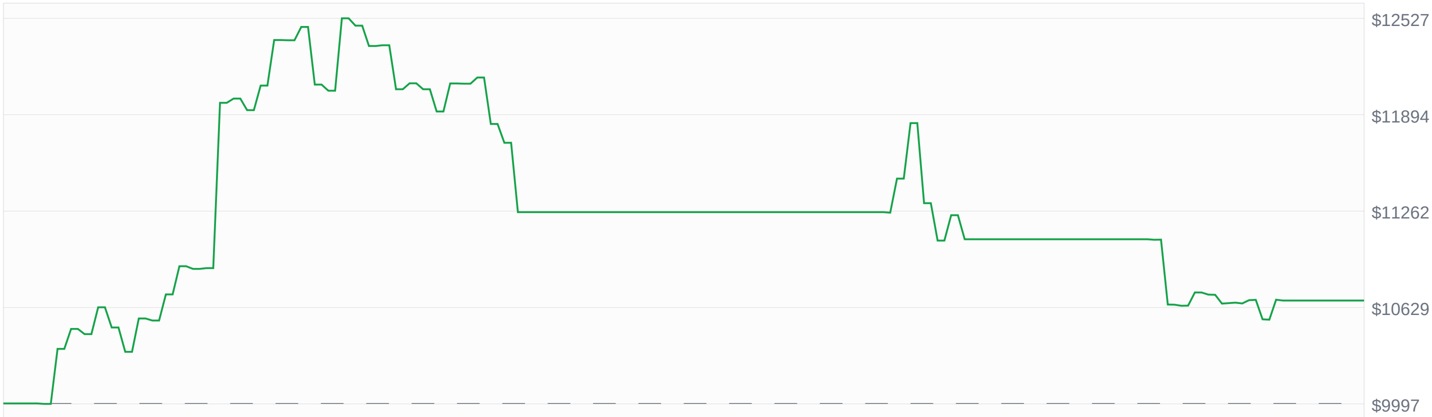
BACKTEST REPORT

Backtest #55014 · GOOGL · EVO_EVOEVOEVOE_v2003

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_v2003 backtest on GOOGL generated a +6.75% return, yet the 33.3% win rate and 0.54 Sharpe ratio reveal a strategy that loses money on two-thirds of its trades. With only three trades executed, the statistical sample is too small to validate the edge, and the 15.79% maximum drawdown highlights significant volatility risk. This performance suggests the strategy lacks robustness in the current market regime rather than confirming a reliable alpha source. We must expand the sample size by re-running the test with adjusted parameters or by increasing the lookback period. Until we achieve a statistically significant trade count, the results remain an outlier rather than a replicable model.

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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