LATINOS TRADING

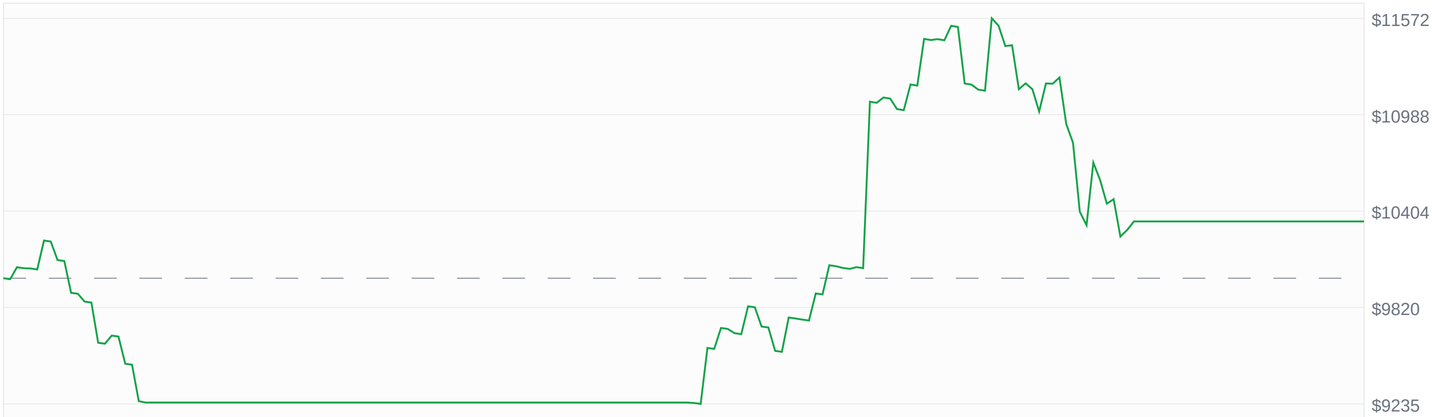
BACKTEST REPORT

Backtest #35916 · GOOGL · EVO_WEBIDEA_v46

ROI	Sharpe	Win Rate	Max Drawdown
+3.41%	0.33	50.0%	-11.43%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest for GOOGL under EVO_WEBIDEA_v46 shows a nominal profit of 3.41% driven by only two trades, rendering the 0.33 Sharpe ratio statistically meaningless due to severe overfitting risk. A 50% win rate with an 11.43% maximum drawdown suggests the strategy lacks robustness, as the sample size is too small to confirm any edge or risk-adjusted performance. This result indicates a failure to capture consistent alpha rather than a viable edge, requiring immediate parameter optimization to reduce volatility and increase trade frequency. We must run a new simulation with stricter entry filters and a larger lookback period to validate if this alpha persists across different market regimes before deployment.

ADDITIONAL METRICS

CAGR	**3.41%**
Sortino Ratio	**0.34**
Turnover	**3.88x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10341.17**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.