

LATINOS TRADING

BACKTEST REPORT

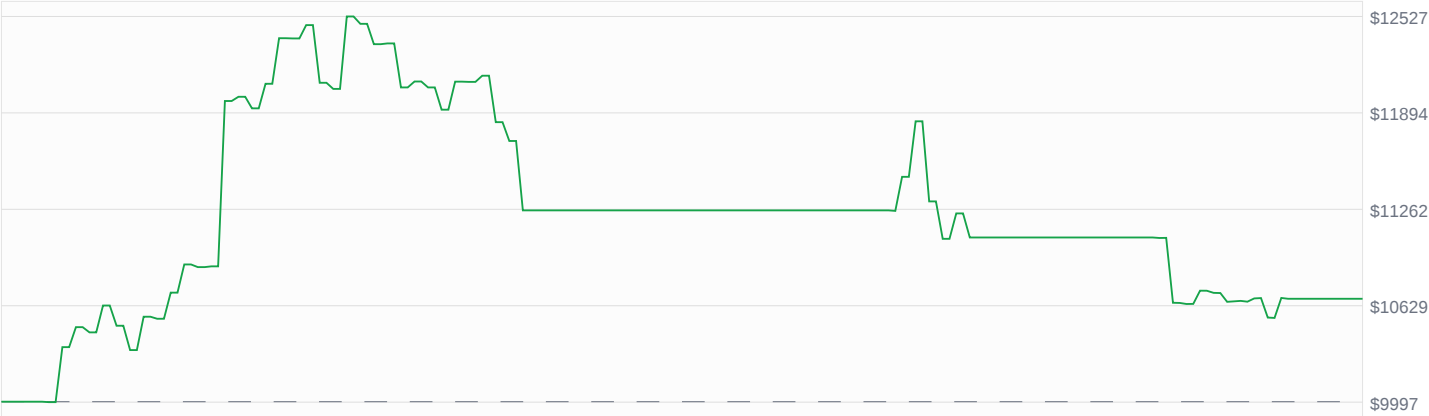


Backtest #51120 · GOOGL · EVO_EVOEVOE_v528

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_EVOEVOE_v528 strategy on GOOGL generated a 6.75% ROI but suffers from severe statistical unreliability due to only three trades. A low win rate of 33.3% paired with a sharp drawdown of 15.79% and a modest Sharpe ratio of 0.54 indicates high risk without sufficient sample size to confirm edge. The results suggest the entry logic is too conservative or poorly calibrated to current GOOGL volatility, making the performance noise rather than signal. We must expand the backtest window to capture more market regimes before deploying live capital.

ADDITIONAL METRICS

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