

# LATINOS TRADING

## BACKTEST REPORT



Backtest #51614 · GOOGL · EVO\_EVOEVOE\_v2041

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2041 backtest on GOOGL shows a positive 6.75% ROI, yet a Sharpe ratio of 0.54 and a 33.3% win rate indicate fragile statistical confidence due to only three total trades. The strategy suffered a 15.79% maximum drawdown, suggesting that entry signals are poorly timed relative to volatility and lack sufficient risk filters. With such a limited sample size, these results are likely overfitted noise rather than evidence of a robust edge in the market. The next step is to run a walk-forward analysis on a wider parameter grid to identify if any configuration improves the risk-adjusted return beyond this baseline.

### ADDITIONAL METRICS

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