

LATINOS TRADING

BACKTEST REPORT



Backtest #52128 · GOOGL · EVO_EVOEVOE_v1747

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_v1747 strategy on GOOGL produced a marginal 6.75% return with a concerning 15.79% drawdown on only three trades, rendering the Sharpe ratio of 0.54 statistically insignificant. Such a low trade count creates massive sampling error, meaning this performance could easily be noise rather than a replicable alpha signal. The high loss frequency suggests the entry logic fails to filter out noise during GOOGL's specific volatility regime. Immediate action requires expanding the dataset by re-running the backtest with a larger historical window or adjusting parameters to generate more frequent signals. Until statistical robustness improves, this strategy remains unqualified for live capital deployment.

ADDITIONAL METRICS

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