LATINOS TRADING

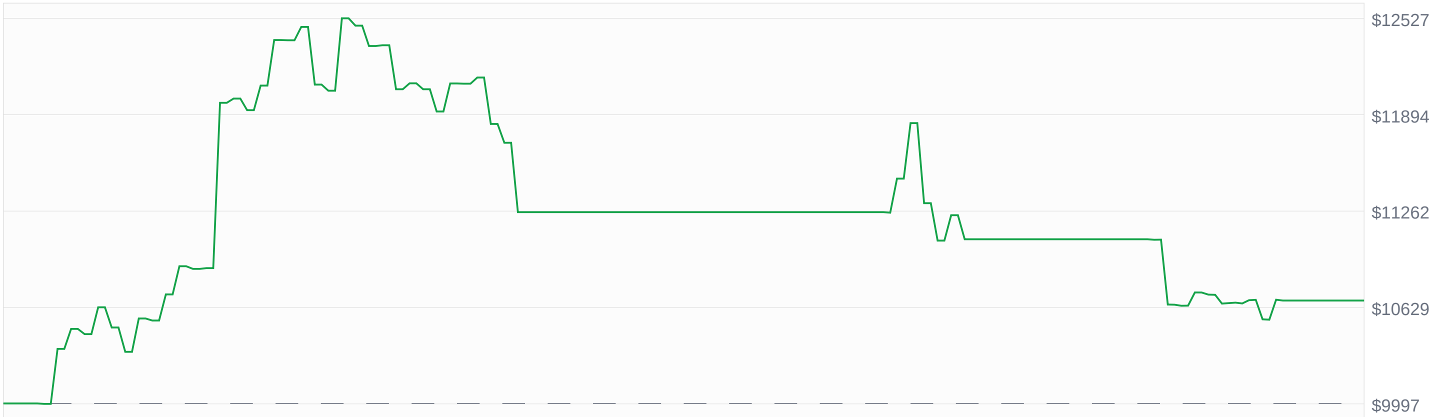
BACKTEST REPORT

Backtest #56304 · GOOGL · EVO_EVOEVOEVOE_v816

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_v816 strategy on GOOGL generated a nominal +6.75% return but reveals severe structural fragility with a 33.3% win rate and only 3 total trades. A Sharpe ratio of 0.54 and 15.79% maximum drawdown indicate high volatility and poor risk-adjusted returns that fail institutional risk thresholds. Such a shallow sample size of three trades lacks statistical confidence, rendering the results anecdotal rather than a robust predictive model. The strategy requires immediate parameter optimization to reduce drawdowns and increase trade frequency before any live deployment. Focus next on expanding the backtest lookback period to validate whether these metrics hold under varied market conditions.

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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