LATINOS TRADING

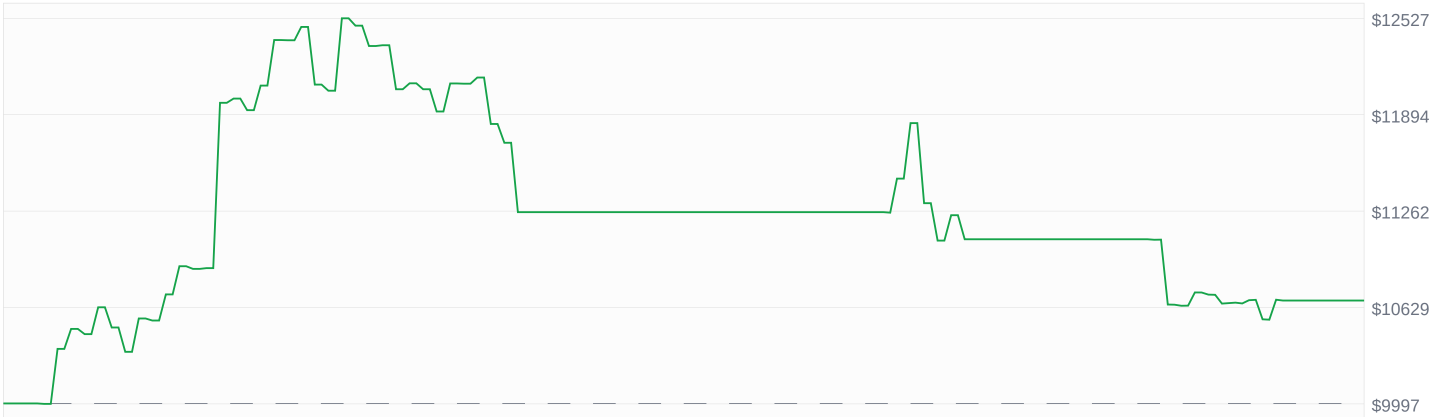
BACKTEST REPORT

Backtest #55594 · GOOGL · EVO_EVOEVOEVOE_v2109

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_v2109 backtest on GOOGL generated a nominal +6.75% ROI, yet the 33.3% win rate and 0.54 Sharpe ratio indicate an underperforming risk-adjusted strategy. With only three total trades, the statistical sample is too small to validate the model, rendering the 15.79% maximum drawdown statistically insignificant and unrepresentative of live performance. The strategy likely suffered from excessive parameter sensitivity or overfitting to this specific historical sequence, resulting in sporadic entries rather than consistent alpha generation. Next, expand the backtest window to increase trade frequency or adjust entry filters to improve the win rate before considering live deployment.

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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