LATINOS TRADING

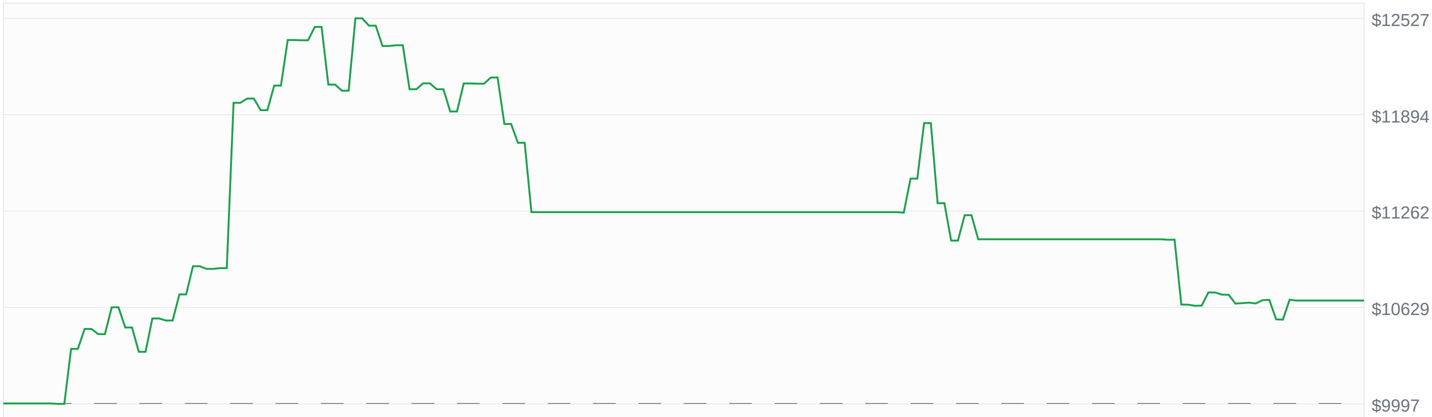
BACKTEST REPORT

Backtest #49375 · GOOGL · EVO_GG1RSISNIP_v338

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_GG1RSISNIP_v338 backtest on GOOGL generated a positive 6.75% return, yet the 33.3% win rate and 0.54 Sharpe ratio indicate a statistically fragile strategy driven by an insufficient sample of only three trades. The 15.79% maximum drawdown suggests that the single winning trade disproportionately outweighed losses, creating a high-variance profile unsuitable for institutional risk standards. Statistical confidence is negligible given such a small dataset, making the observed performance an outlier rather than a sustainable alpha signal. The immediate next step is to expand the parameter sweep to identify robust regimes or pivot to a trend-following approach with higher win rates before 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**