

LATINOS TRADING

BACKTEST REPORT



Backtest #51255 · GOOGL · EVO_GG1RSISNIP_v1585

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_v1585 strategy generated a positive 6.75% return on GOOGL, yet the 33.3% win rate and 0.54 Sharpe ratio reveal a fragile edge driven by a mere three trades. Such a small sample size renders the statistical significance of these results negligible, making the 15.79% drawdown a critical risk rather than an anomaly. The strategy appears to rely on low-frequency, high-impact entries that lack the robustness required for institutional deployment. Before considering live execution, we must run a longer backtest with adjusted parameters to verify if the alpha persists outside this narrow window.

ADDITIONAL METRICS

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