LATINOS TRADING

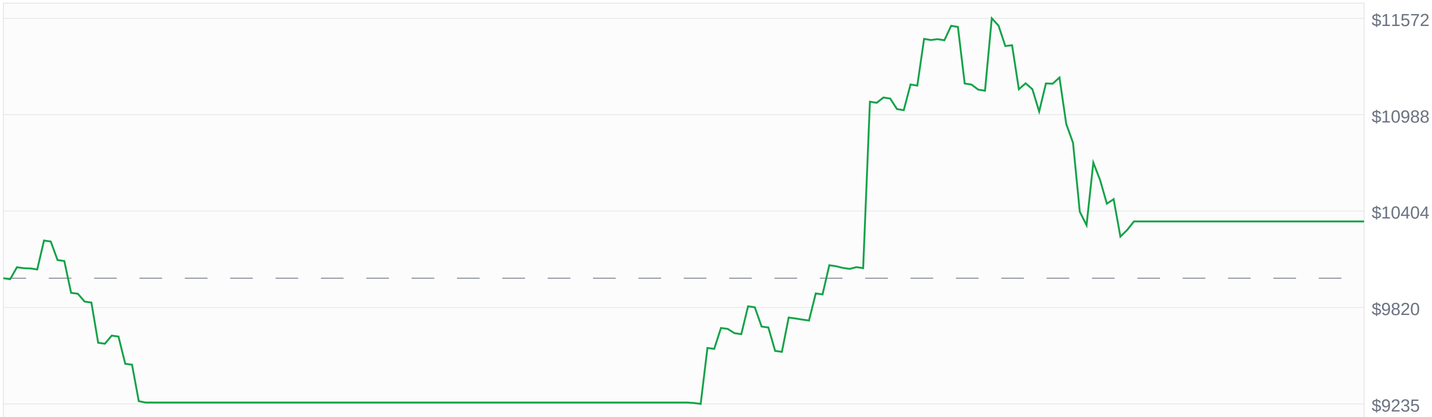
BACKTEST REPORT

Backtest #27144 · GOOGL · GG10_VWAP_Dip_Buyer

ROI	Sharpe	Win Rate	Max Drawdown
+3.41%	0.33	50.0%	-11.43%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The 3.41% ROI on only two trades carries negligible statistical confidence, rendering the 50% win rate and 0.33 Sharpe ratio meaningless for strategy validation. An 11.43% max drawdown is unacceptably high for such a sparse sample, exposing capital to erratic variance rather than edge. The VWAP dip-buying logic may have captured short-term mean reversion in GOOGL, but the data is too thin to distinguish skill from randomness. Next step: expand the backtest window and target a minimum of 50 trades to establish any credible performance signal.

ADDITIONAL METRICS

CAGR	**3.41%**
Sortino Ratio	**0.34**
Turnover	**3.88x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10341.17**