# LATINOS TRADING

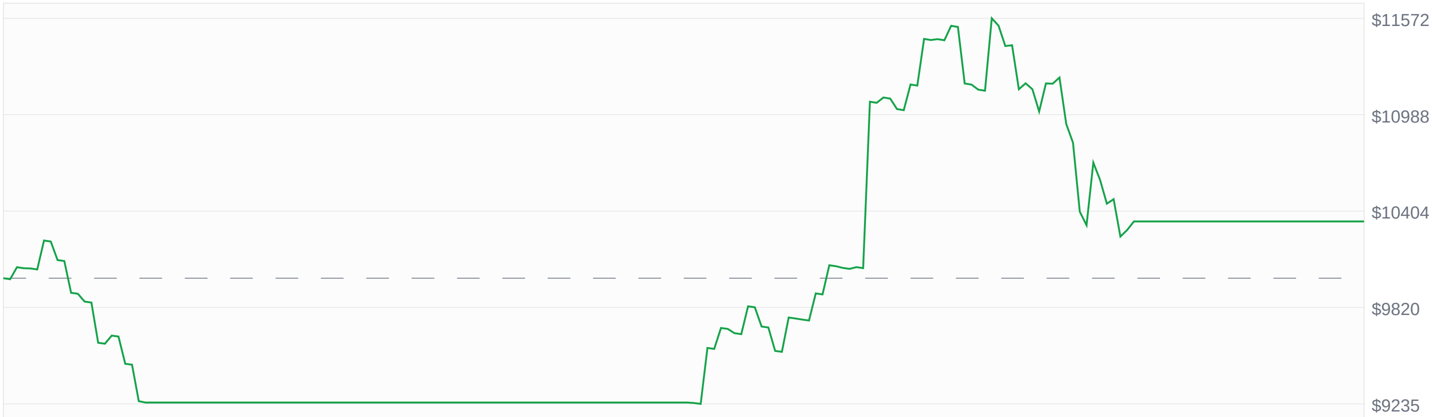
## BACKTEST REPORT

Backtest #3420 · GOOGL · EVO_GG1RSISNIP_v1339

| 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 EVO_GG1RSISNIP_v1339 strategy on GOOGL generated a marginal +3.41% ROI, but the sample size of only two trades renders the 50.0% win rate and 0.33 Sharpe ratio statistically inconclusive. The 11.43% max drawdown significantly outweighs the total return, suggesting poor risk-adjusted performance even if the strategy happened to be profitable. This result does not demonstrate alpha, only noise. The immediate next step is to expand the backtest window and parameter space to achieve a minimum of 50 trades to establish any statistical significance. Until then, the strategy should remain in development.

### ADDITIONAL METRICS

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

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