LATINOS TRADING

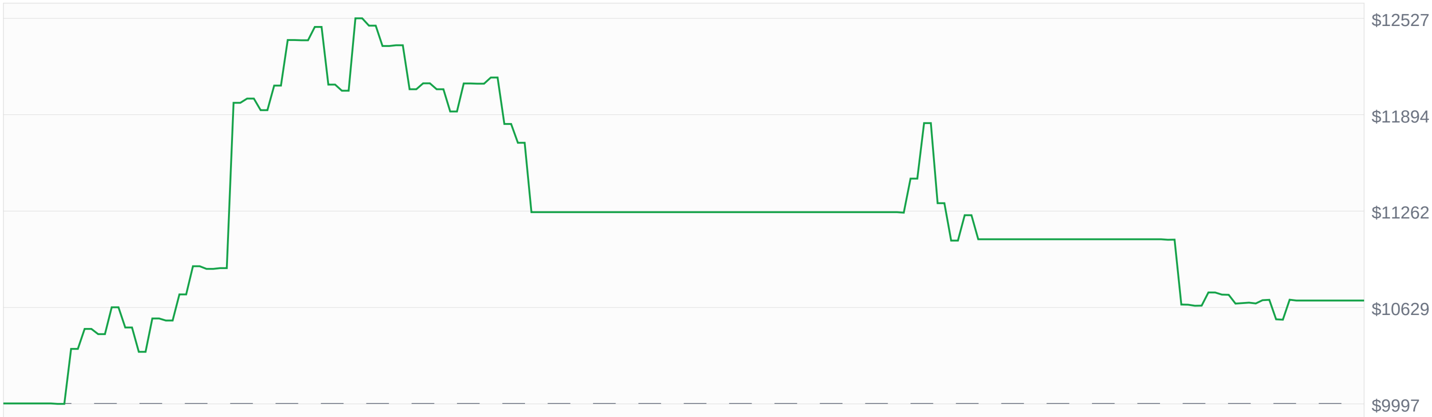
BACKTEST REPORT

Backtest #47944 · GOOGL · EVO_GG1RSISNIP_v1621

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_v1621 backtest on GOOGL shows a 6.75% return but suffers from a critically low sample size of only three trades, rendering the 33.3% win rate and 0.54 Sharpe ratio statistically insignificant. A 15.79% drawdown alongside such a sparse dataset suggests the strategy is highly vulnerable to regime shifts rather than capturing consistent alpha. Until the strategy generates sufficient trade history to smooth out noise, any performance metrics are essentially random fluctuations rather than predictive signals. The immediate next step is to run an extended out-of-sample test on a longer historical period to validate whether these parameters can survive different market conditions.

ADDITIONAL METRICS

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