LATINOS TRADING

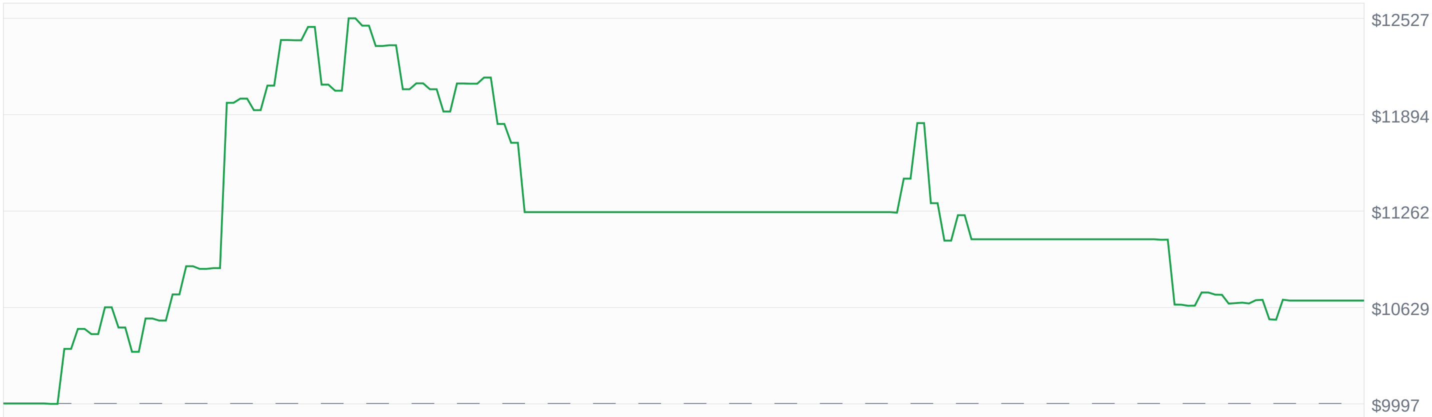
BACKTEST REPORT

Backtest #50816 · GOOGL · EVO_GG1RSISNIP_v232

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_v232 backtest on GOOGL yielded a modest 6.75% gain with a positive Sharpe ratio of 0.54, yet a 33.3% win rate and 15.79% drawdown expose severe fragility. Statistical significance is nonexistent given only three total trades, rendering the performance highly vulnerable to parameter overfitting and random noise rather than edge. While the strategy captured some volatility, the low trade count and poor win ratio suggest the signal logic lacks robustness across different market regimes. We must expand the sample size by adjusting lookback periods or increasing trade frequency to validate if this alpha persists beyond a single sequence.

ADDITIONAL METRICS

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

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