LATINOS TRADING

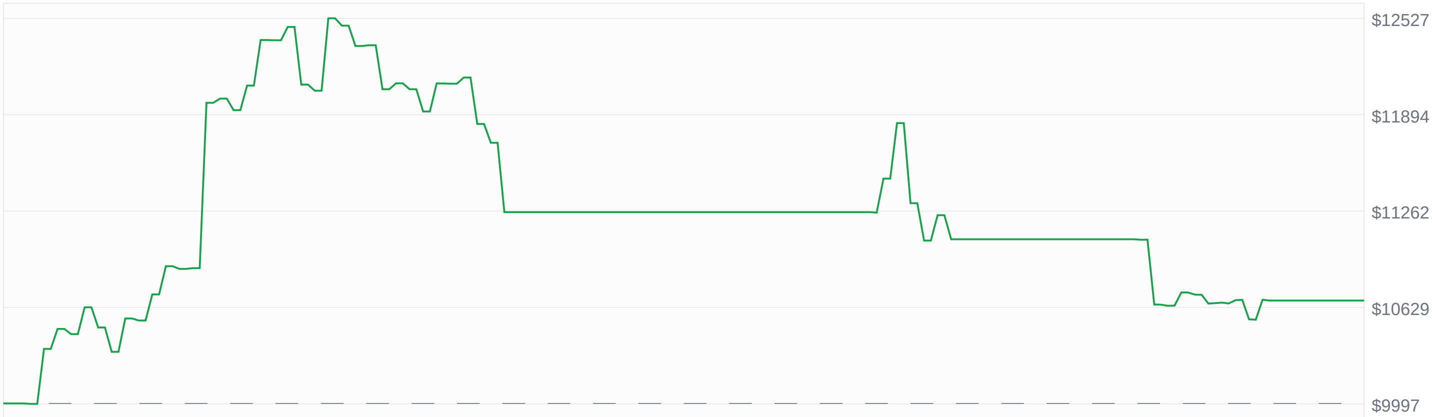
BACKTEST REPORT

Backtest #56972 · GOOGL · EVO_GG1RSISNIP_v315

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_v315 backtest on GOOGL generated a +6.75% ROI but reveals severe inefficiency with only 3 trades and a 33.3% win rate. A Sharpe ratio of 0.54 and a 15.79% maximum drawdown indicate the strategy lacks statistical confidence and suffers from high volatility. The low trade frequency suggests the entry filters are too restrictive or miss significant market moves in GOOGL. We must optimize the entry logic to increase trade frequency and validate whether the risk-adjusted returns can improve with more data points. Next, we should run a sensitivity analysis on the RSI thresholds to generate a wider range of signals for confirmation.

ADDITIONAL METRICS

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