LATINOS TRADING

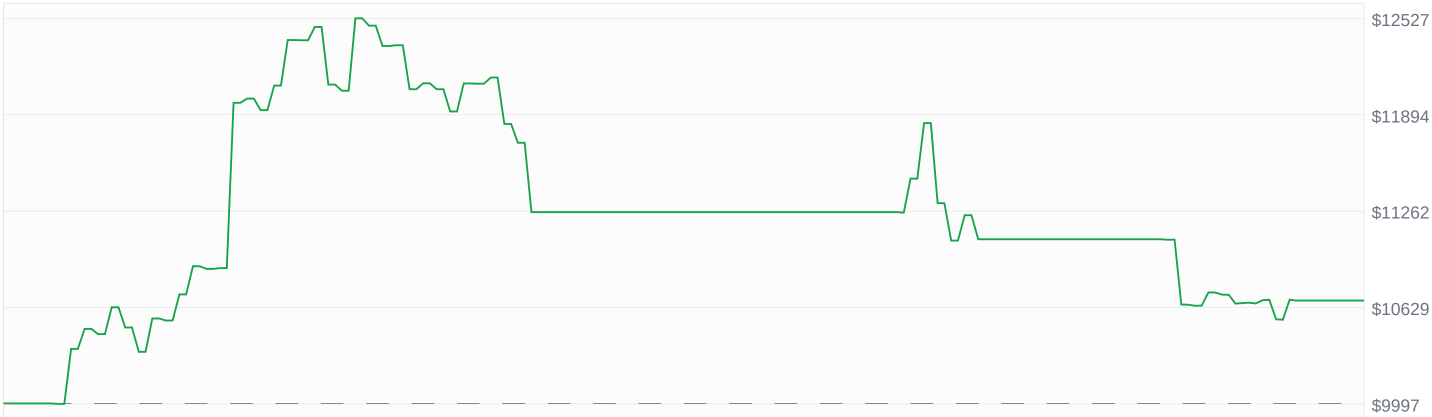
BACKTEST REPORT

Backtest #50098 · GOOGL · EVO_GG1RSISNIP_v1367

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_v1367 strategy on GOOGL generated a 6.75% return with a weak 0.54 Sharpe ratio, driven by only three trades. A mere 33.3% win rate and a 15.79% maximum drawdown reveal a highly unreliable edge given such a minimal sample size. Statistical significance is effectively absent, making the observed profit indistinguishable from random market noise. The low trade frequency suggests the entry filters are too restrictive or misaligned with current volatility regimes. Next, widen the lookback period or adjust threshold parameters to increase trade frequency and validate the signal logic over a larger dataset.

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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