LATINOS TRADING

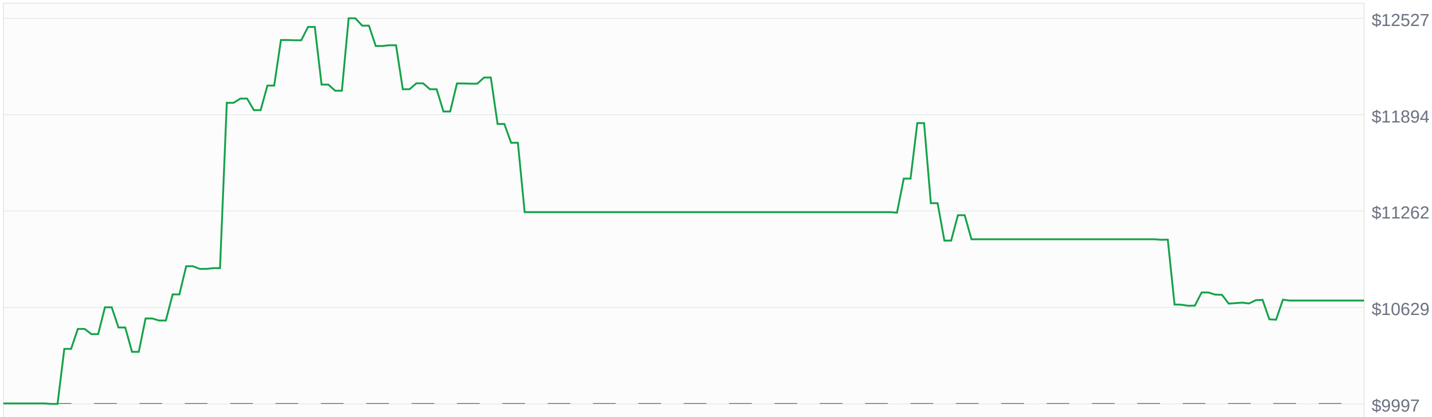
BACKTEST REPORT

Backtest #51526 · 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 strategy on GOOGL generated a nominal +6.75% return, yet the statistical validity is critically compromised by only three executed trades. A win rate of 33.3% paired with a 15.79% maximum drawdown and a Sharpe ratio of 0.54 suggests high volatility and a lack of consistent risk-adjusted performance over the sample period. With such a small dataset, the observed positive ROI lacks robustness and cannot be extrapolated to future market conditions with any confidence. The strategy appears to fail during drawdown phases, indicating a need to tighten stop-loss logic or filter entry conditions more aggressively. The immediate next step is to re-run the backtest with expanded historical data to identify regime-specific failures and

ADDITIONAL METRICS

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