LATINOS TRADING

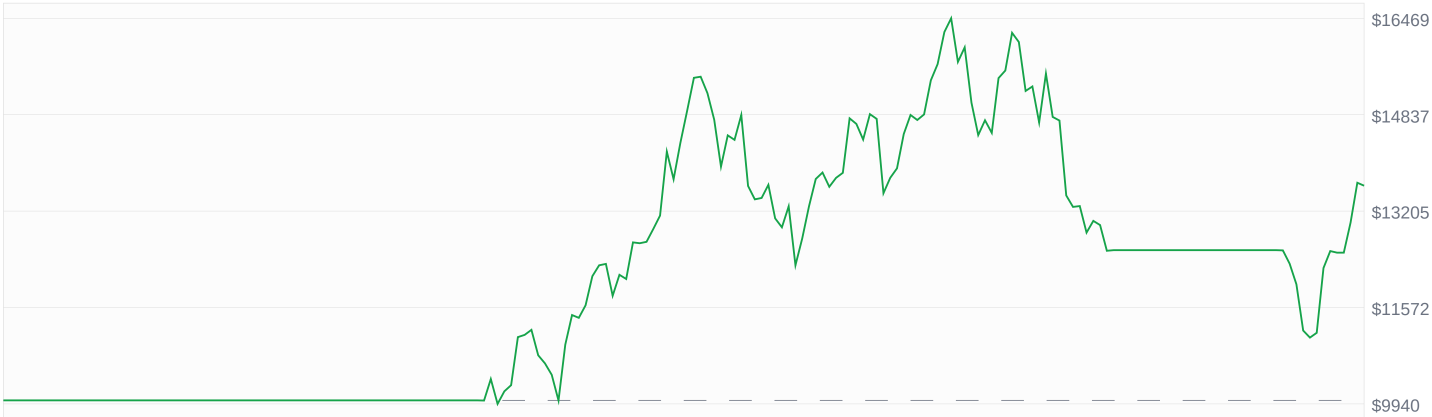
BACKTEST REPORT

Backtest #32279 · SM · EVO_GG1RSISNIP_v69

ROI	Sharpe	Win Rate	Max Drawdown
+36.31%	1.12	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 100.0% win rate and +36.31% ROI on SM for EVO_GG1RSISNIP_v69 are statistically meaningless due to only two total trades, which prevents any reliable estimation of the Sharpe ratio or true risk profile. While the 32.83% max drawdown highlights severe volatility exposure, the lack of sample size makes the performance entirely unreplicable and likely driven by random variance rather than edge. The strategy currently lacks statistical confidence, as two data points cannot validate signal logic or market regime adaptability. The concrete next step is to expand the backtest window to at least fifty trades or introduce a second uncorrelated asset to establish a robust baseline before any capital deployment.

ADDITIONAL METRICS

CAGR	**36.31%**
Sortino Ratio	**0.82**
Turnover	**4.87x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13634.68**

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