LATINOS TRADING

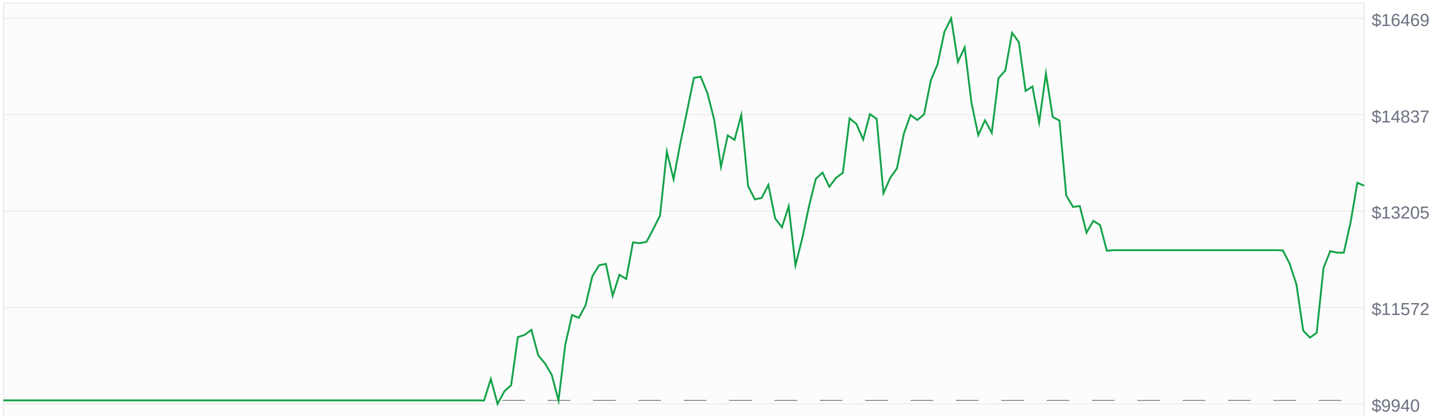
BACKTEST REPORT

Backtest #32285 · SM · EVO_GG1RSISNIP_v438

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 percent win rate and 36.31 percent ROI on SM are statistically meaningless due to the tiny sample of only two trades. A Sharpe ratio of 1.12 is moderate but unreliable here, while the 32.83 percent max drawdown reveals severe volatility risk that contradicts the clean win rate. This result lacks statistical confidence and likely reflects curve-fitting rather than robust edge. The concrete next step is to expand the backtest window to at least 100 trades to validate whether the EVO_GG1RSISNIP_v438 strategy maintains its risk-adjusted returns under normal market conditions.

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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