LATINOS TRADING

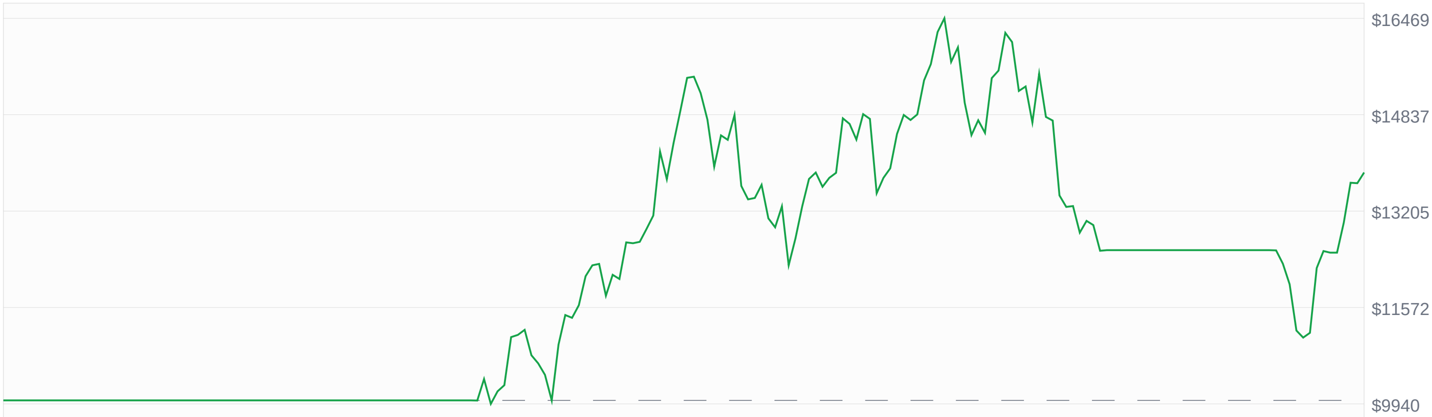
BACKTEST REPORT

Backtest #33017 · SM · EVO_GG1RSISNIP_v1593

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1593 backtest shows a +38.54% ROI with a perfect 100% win rate, yet the statistical confidence is negligible due to only two total trades. While the high Sharpe ratio of 1.17 is encouraging, a max drawdown of 32.83% reveals extreme risk exposure that the current sample size cannot validate. This result is likely a statistical anomaly rather than a robust edge, as a 100% win rate on two trades is easily achieved by luck. We must run a parameter optimization study with stricter volatility filters to reduce drawdown before deploying live capital.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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