LATINOS TRADING

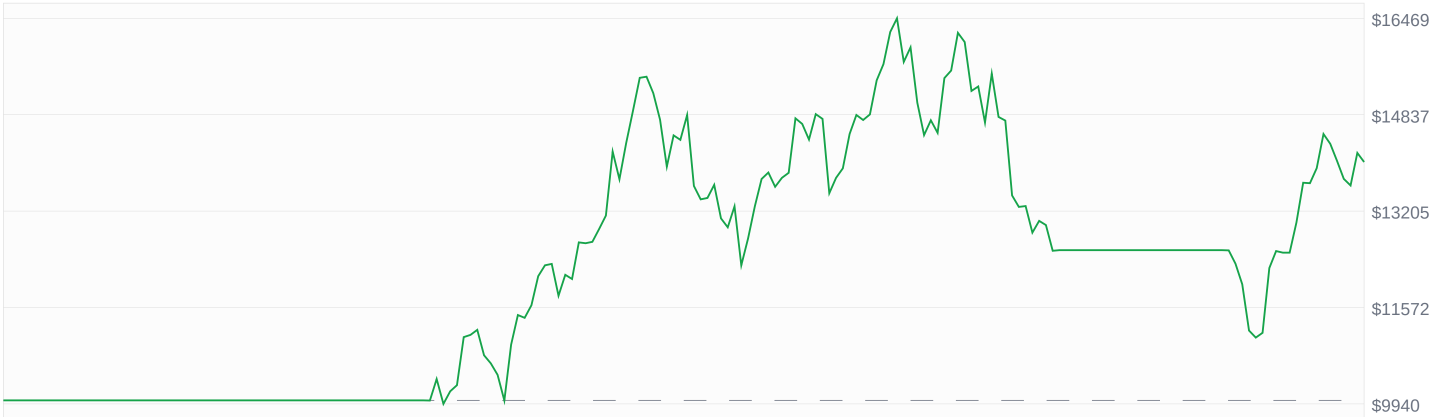
BACKTEST REPORT

Backtest #37759 · SM · EVO_GG1RSISNIP_v269

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v269 backtest shows a perfect 100% win rate with a +40.31% ROI, but the two-trade sample size renders these metrics statistically insignificant. A 32.83% drawdown despite high returns suggests the strategy captures only extreme, low-frequency volatility without robust trend filtering. The sample is too small to validate the 1.20 Sharpe ratio or confirm strategy stability under varying market conditions. We must expand the test period or adjust entry filters to generate a sufficient trade history before deploying live capital.

ADDITIONAL METRICS

CAGR	**40.31%**
Sortino Ratio	**0.92**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14035.70**

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