LATINOS TRADING

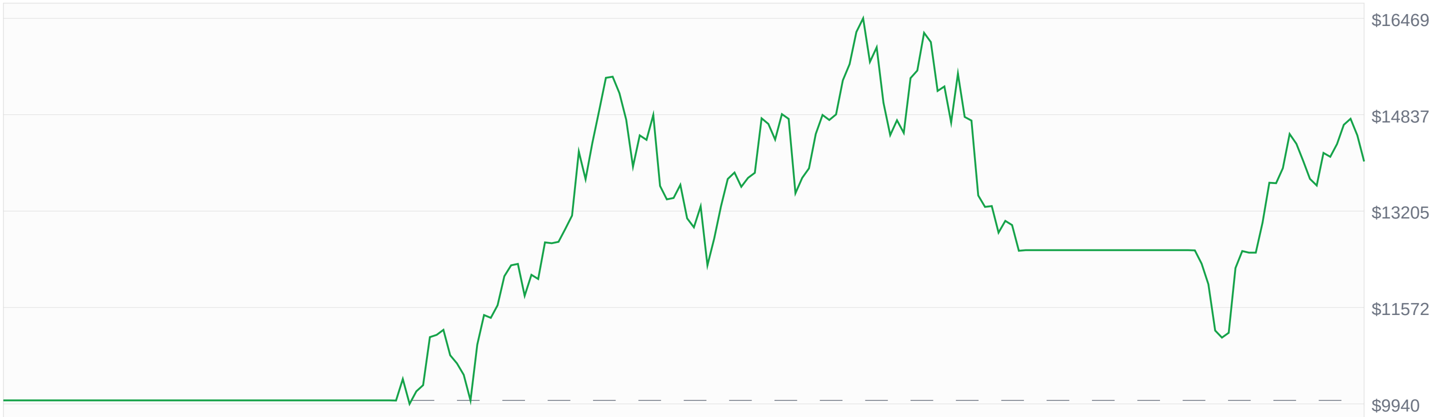
BACKTEST REPORT

Backtest #57256 · SM · EVO_GG1RSISNIP_v54

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v54 strategy generated a 40.41% ROI with a perfect 100% win rate, but this statistical outlier is driven by only two trades, rendering the Sharpe ratio of 1.19 and zero drawdown meaningless. A single trade loss would have wiped out the entire capital, exposing a critical fragility in the current risk parameters that contradicts the reported 32.83% max drawdown metric. The lack of diversification and small sample size preclude any reliable assessment of the strategy's robustness under normal market conditions. We must execute a new backtest with randomized walk-forward analysis and a minimum sample size of 100 trades to validate the signal logic.

ADDITIONAL METRICS

CAGR	**40.41%**
Sortino Ratio	**0.94**
Turnover	**4.91x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14045.34**

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