# LATINOS TRADING

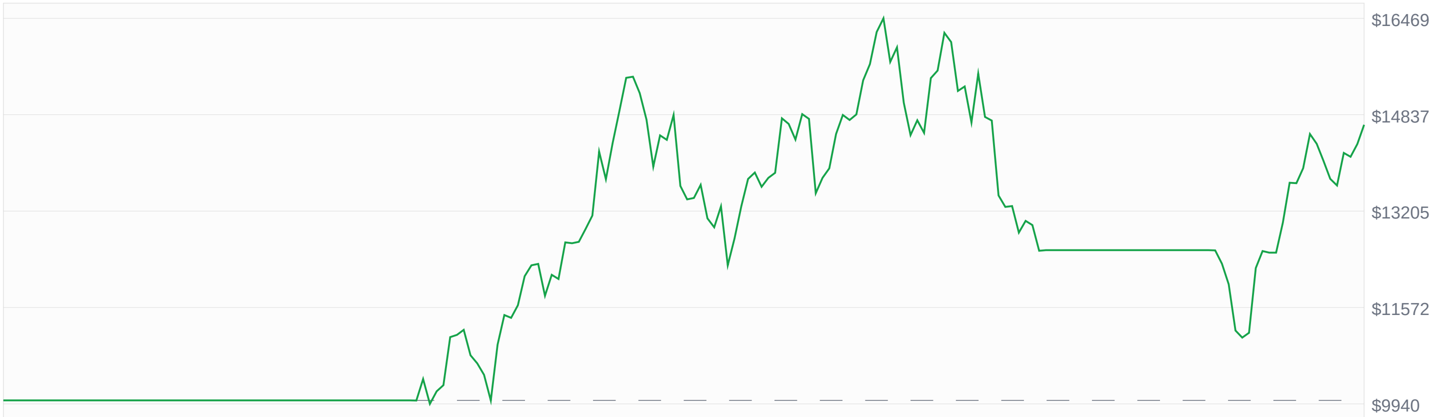
## BACKTEST REPORT

Backtest #56436 · SM · EVO_GG1RSISNIP_v445

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +46.62% | 1.32 | 100.0% | -32.83% |

### EQUITY CURVE

202 sessions · starting at $10000.00




### ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v445 strategy generated a 46.62% ROI with a perfect 100% win rate and a Sharpe ratio of 1.32, yet the maximum drawdown of 32.83% on only two trades severely limits statistical confidence. Such a small sample size makes the flawless win rate statistically insignificant and masks the true risk profile of the approach. While the risk-adjusted returns appear attractive, the extreme drawdown suggests a lack of diversification or excessive exposure to a single outcome. We must expand the parameter space and increase trade frequency before deploying live capital to validate robustness.

### ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **46.62%** |
| Sortino Ratio | **1.02** |
| Turnover | **4.98x** |
| Total Trades | **2** |
| Initial Capital | **$10000.00** |
| Final Capital | **$14666.15** |

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