LATINOS TRADING

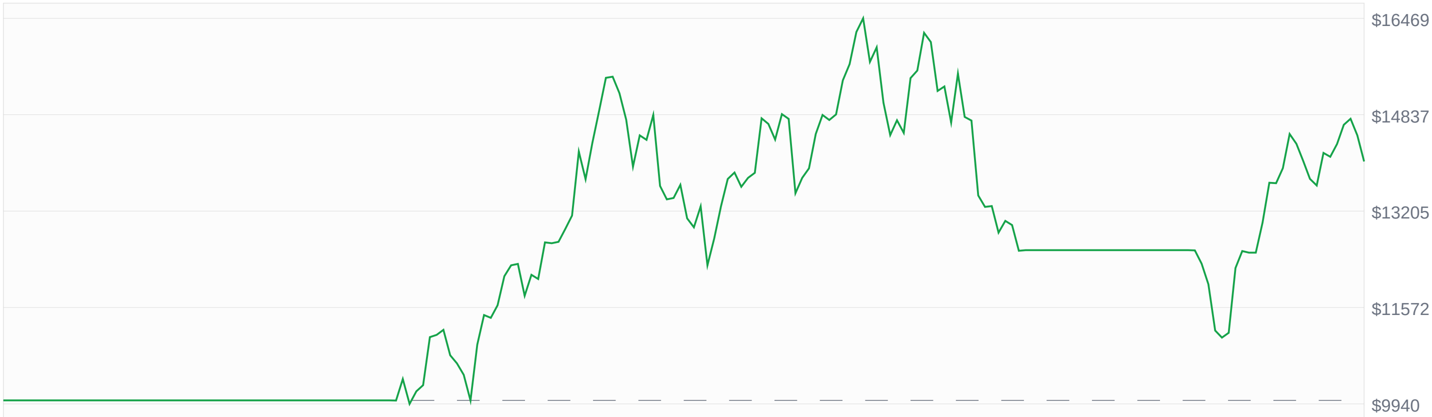
BACKTEST REPORT

Backtest #57178 · SM · EVO_GG1RSISNIP_v266

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_v266 strategy achieved a 100% win rate on SM, but this perfect record is statistically meaningless given only two total trades. A 32.83% maximum drawdown exposes significant tail risk, indicating the lack of a robust stop-loss mechanism in the current logic. While the positive 40.41% ROI and 1.19 Sharpe ratio look attractive, they are artifacts of insufficient sample size rather than sustainable edge. The strategy lacks statistical confidence and requires backtesting over a longer historical period with stricter risk parameters before deployment.

ADDITIONAL METRICS

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