LATINOS TRADING

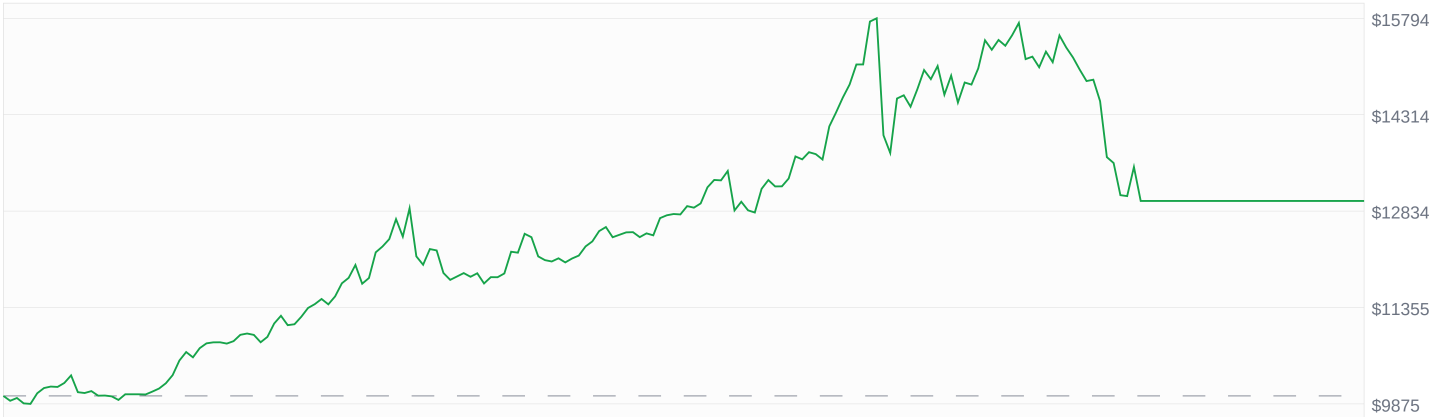
BACKTEST REPORT

Backtest #28557 · GC=F · EVO_GG1RSISNIP_v995

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy shows impressive returns but the two-trade sample size invalidates statistical significance, making the 100% win rate misleading. While the Sharpe ratio of 1.34 looks solid, a 17.75% max drawdown is excessive for such few trades. This likely reflects curve-fitting rather than robust alpha. We need a larger dataset to verify if edge persists out-of-sample. Expand the backtest period immediately to test generalizability.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**

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