LATINOS TRADING

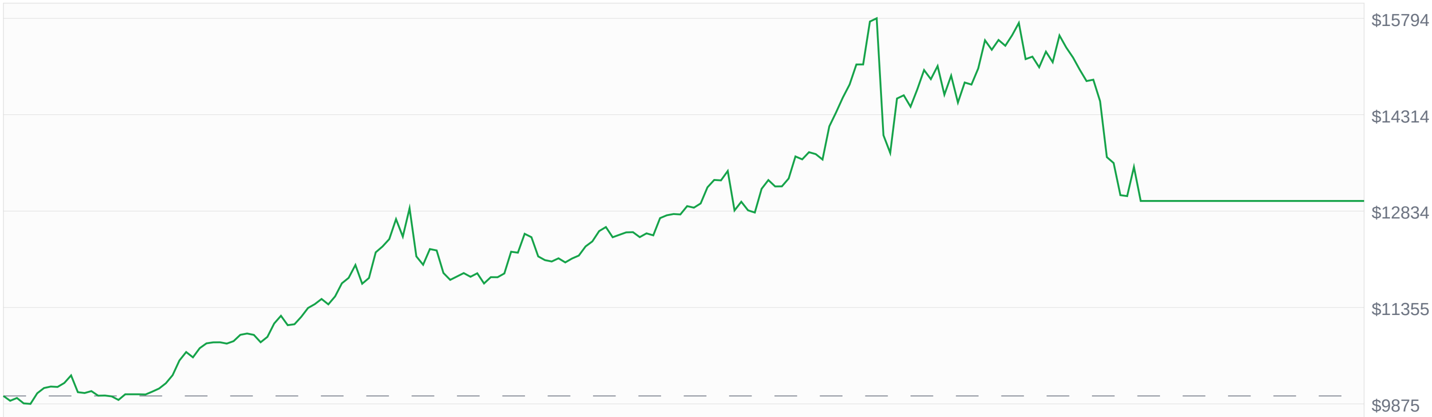
BACKTEST REPORT

Backtest #28789 · GC=F · EVO_GG1RSISNIP_v919

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’s 100% win rate and +29.90% ROI appear strong but are statistically meaningless given only two trades, offering zero confidence in edge sustainability. A 17.75% max drawdown on such minimal volume suggests the Sharpe ratio of 1.34 is inflated by chance rather than robust risk-adjusted performance. The sample size is far too small to distinguish skill from randomness, making any generalization dangerous. Expand the backtest to at least 100 trades across multiple market regimes to validate the signal's reliability before live deployment.

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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