LATINOS TRADING

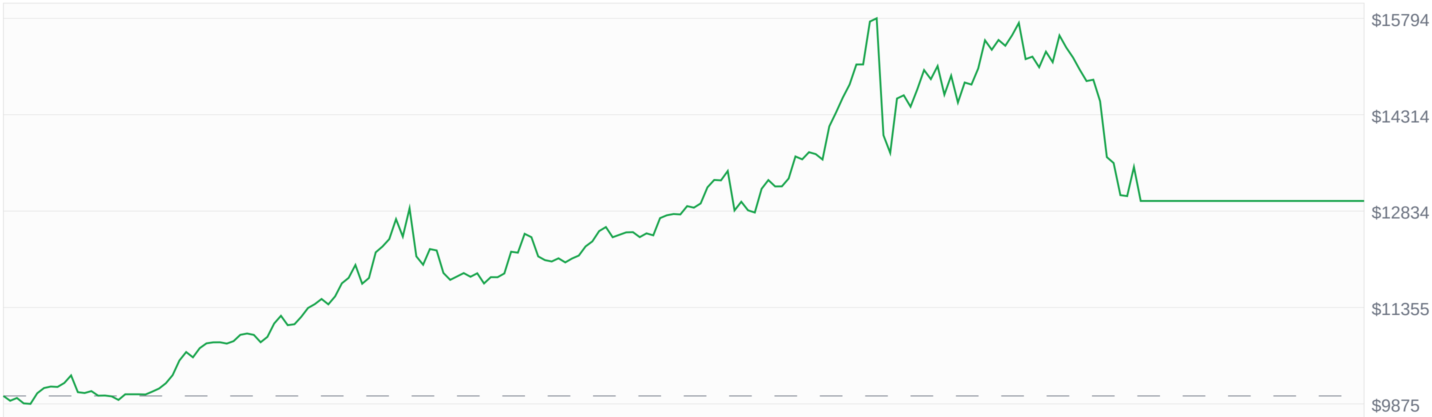
BACKTEST REPORT

Backtest #28955 · GC=F · EVO_GG1RSISNIP_v1209

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 are compromised by a critically small sample size of only two trades, rendering statistical confidence negligible. A 17.75% max drawdown is disproportionately high relative to the trade count, suggesting the Sharpe ratio of 1.34 is likely inflated by variance rather than robust edge. The lack of trade diversity obscures performance in different market regimes, making it impossible to validate the system’s reliability. Future analysis must expand the backtest period to capture varying volatility conditions and generate a statistically significant number of trades.

ADDITIONAL METRICS

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