LATINOS TRADING

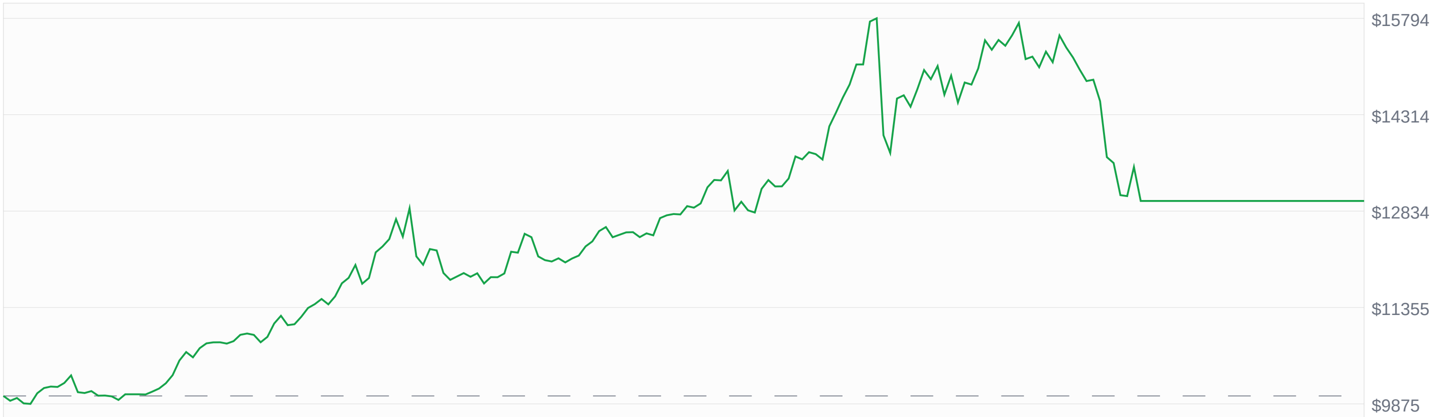
BACKTEST REPORT

Backtest #29337 · GC=F · EVO_GG1RSISNIP_v230

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 achieved a 29.90% ROI with a Sharpe ratio of 1.34, indicating strong risk-adjusted returns per unit of volatility. However, the 100% win rate across only two trades suggests extreme survivorship bias rather than robust edge, rendering the results statistically meaningless due to the tiny sample size. A maximum drawdown of 17.75% is concerning given the lack of trade volume to prove resilience against adverse market conditions. Future validation requires backtesting over a significantly larger dataset to confirm the signal's reliability and reduce variance.

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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