LATINOS TRADING

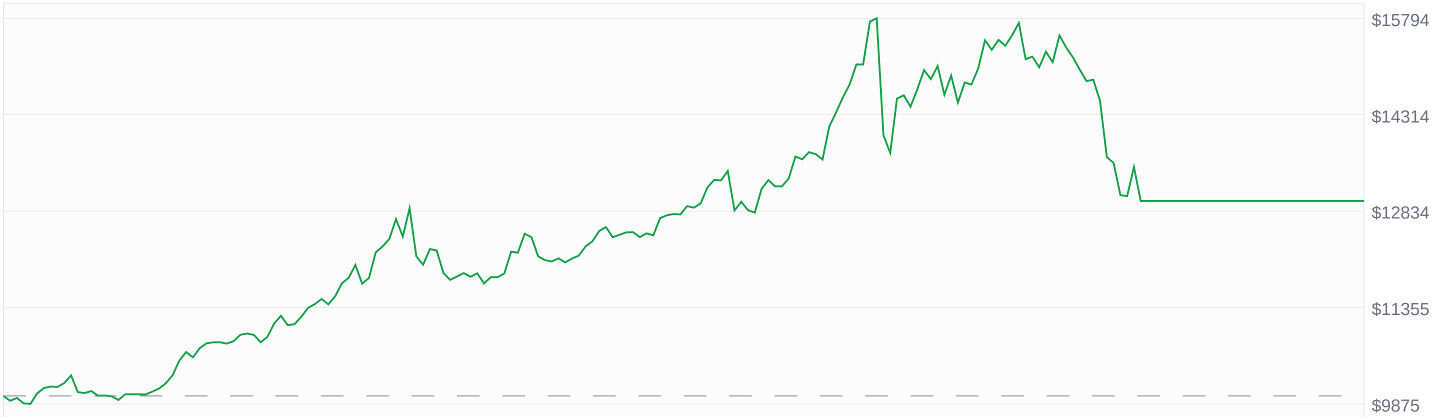
BACKTEST REPORT

Backtest #29426 · GC=F · EVO_GG1RSISNIP_v1302

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 100% win rate over two trades is statistically meaningless, serving merely as survivorship bias rather than proof of edge. While the 1.34 Sharpe ratio appears robust, the 17.75% max drawdown contradicts the perfect win rate, suggesting severe path dependency or outlier pricing. With only two data points, confidence intervals are too wide to trust the 29.90% return as a repeatable alpha source. The strategy likely exploits specific, non-recurring market inefficiencies that will not persist in live trading. Expand the sample size to at least 100 trades to validate if the risk-adjusted returns hold up against noise.

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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