LATINOS TRADING

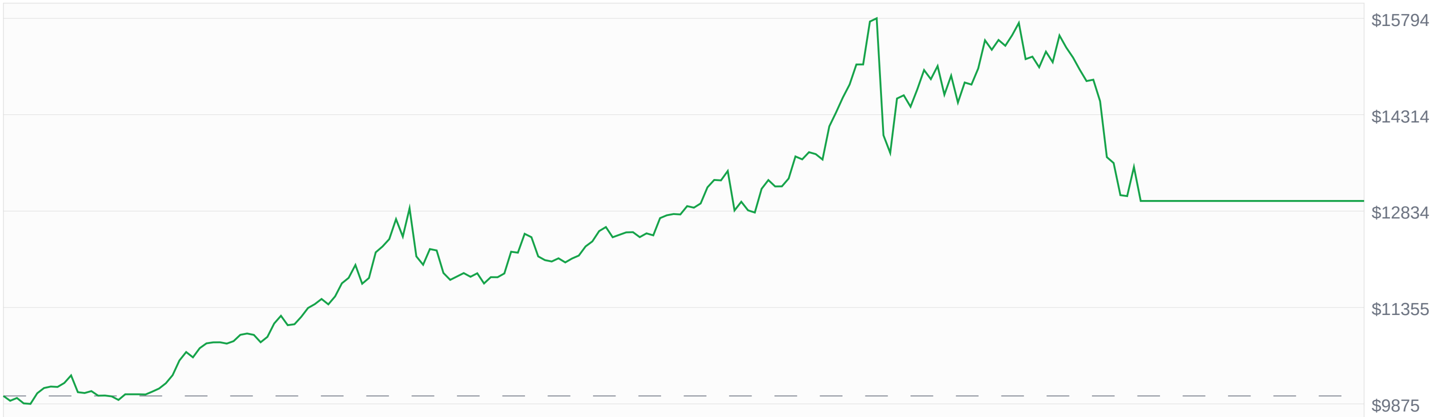
BACKTEST REPORT

Backtest #29725 · GC=F · EVO_GG1RSISNIP_v1331

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 and 1.34 Sharpe ratio are statistically meaningless given only two trades, rendering the 29.90% ROI a product of luck rather than robust signal edge. A 17.75% maximum drawdown is excessively high for such a tiny sample, indicating severe risk concentration rather than disciplined portfolio management. The strategy lacks statistical confidence to justify live deployment, as any apparent alpha could vanish with the next market regime shift. You must expand the backtest to thousands of trades to verify if the edge persists beyond random noise. Until then, treat these results as anecdotal and focus on increasing sample size before considering allocation.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.