LATINOS TRADING

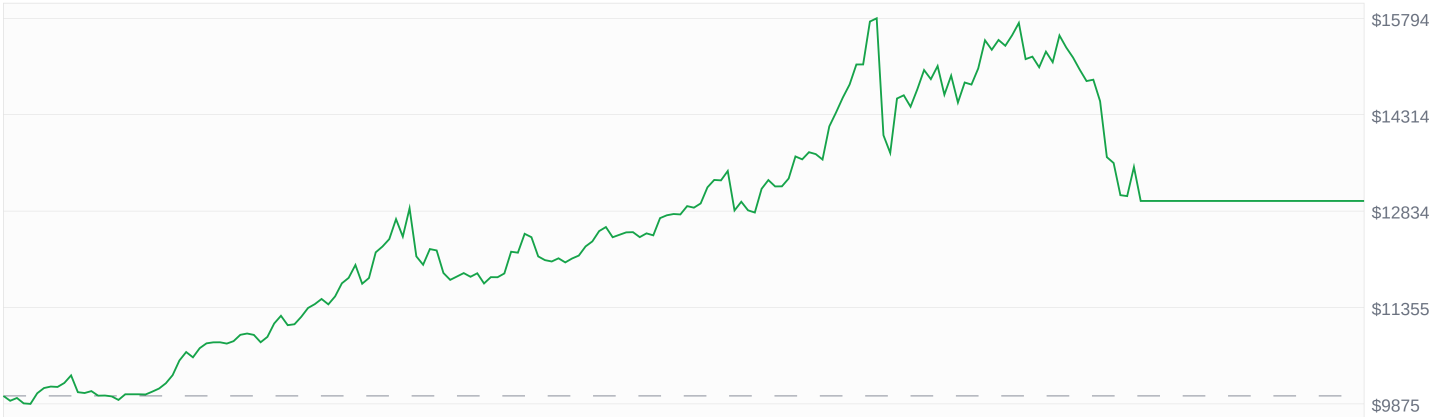
BACKTEST REPORT

Backtest #30341 · GC=F · EVO_GG1RSISNIP_v303

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 remarkable ROI of nearly thirty percent with a Sharpe ratio of 1.34, yet the one hundred percent win rate is statistically meaningless due to the tiny sample size of only two trades. This scarcity renders the results highly susceptible to random variance rather than demonstrating robust predictive edge or repeatable market alpha. The maximum drawdown of 17.75 percent is considerable relative to the limited number of exposures, highlighting significant concentration risk in the underlying positions. Confidence in this performance is negligible until the strategy survives a substantially larger dataset that filters out outliers and noise. The immediate next step must be running a rigorous backtest with thousands of

ADDITIONAL METRICS

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