LATINOS TRADING

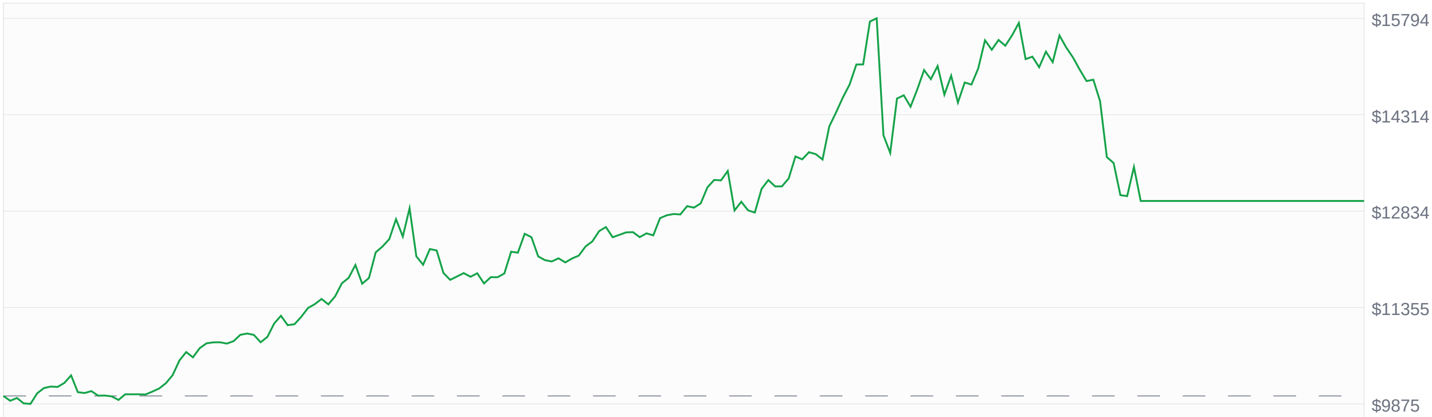
BACKTEST REPORT

Backtest #32325 · 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 generated a 29.90% return with a 1.34 Sharpe ratio, but the 100% win rate rests on only two trades, making the results statistically insignificant and prone to survivorship bias. While the 17.75% drawdown indicates manageable risk, the lack of a broader sample prevents any meaningful assessment of the system's true edge. The current data suggests a lucky streak rather than a robust, repeatable alpha. To establish statistical confidence, the next step is to extend the backtest to a minimum of fifty trades across varying market regimes. This expanded dataset will reveal whether the strategy maintains its performance or reverts to the mean.

ADDITIONAL METRICS

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