LATINOS TRADING

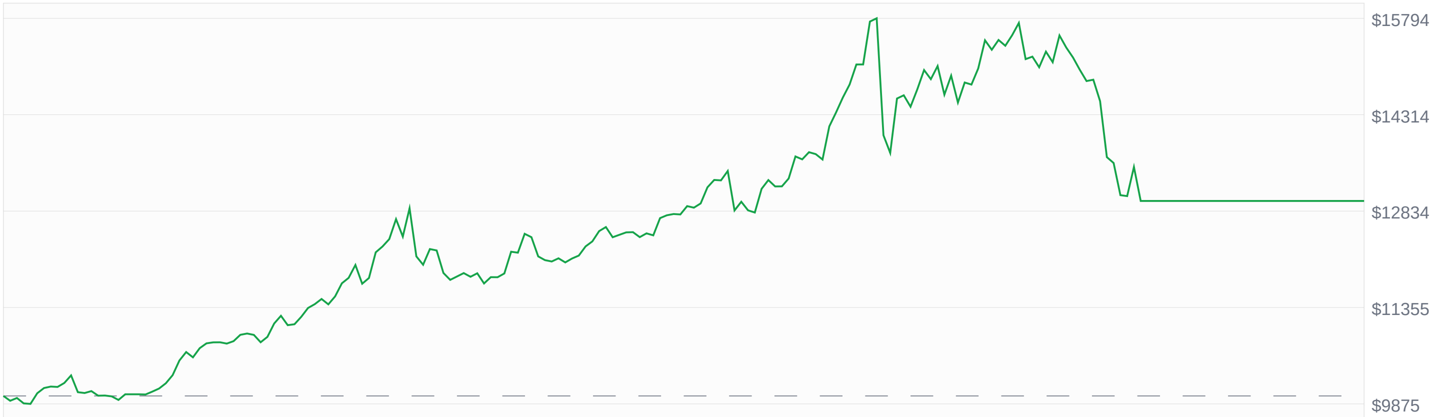
BACKTEST REPORT

Backtest #3517 · GC=F · EVO_GG1RSISNIP_v1368

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 29.9% return masks a critically fragile result: two trades cannot establish statistical confidence, and a 100% win rate with N=2 is mathematically meaningless rather than impressive. The 17.75% maximum drawdown is disproportionately high relative to the tiny trade count, indicating extreme per-trade risk exposure that would likely erode returns in live conditions. The Sharpe ratio of 1.34 looks strong on paper but is entirely driven by variance in a sample too small to validate the strategy's edge. You need to run walk-forward optimization with expanded data to confirm the signal holds outside this narrow window.

ADDITIONAL METRICS

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