LATINOS TRADING

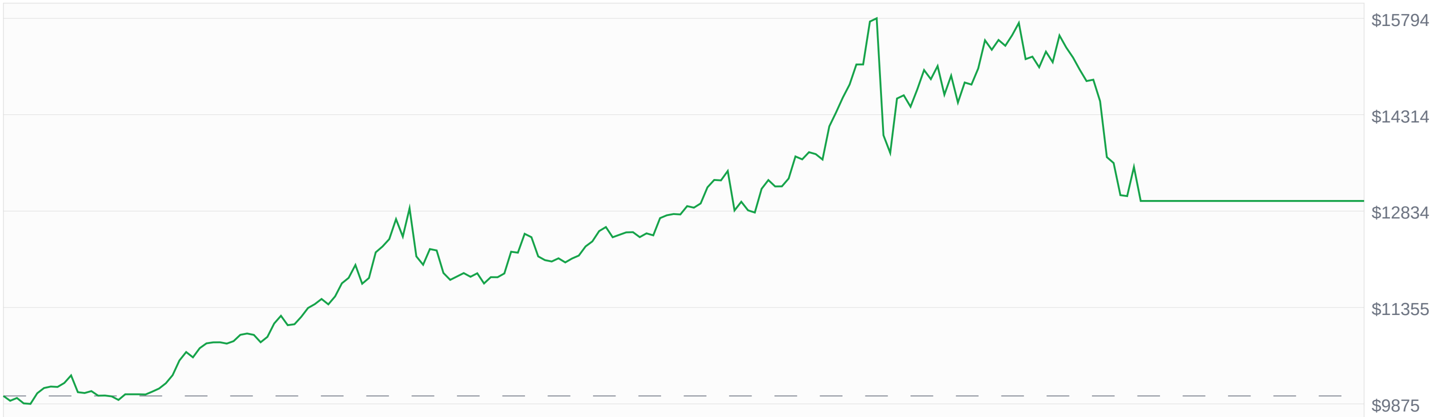
BACKTEST REPORT

Backtest #38144 · GC=F · EVO_GG1RSISNIP_v12

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 on a mere two trades is statistically meaningless and indicates severe sample bias rather than genuine edge. While the 29.90% ROI and 1.34 Sharpe ratio look attractive, the 17.75% max drawdown relative to such a small sample suggests high volatility exposure that cannot be reliably characterized. You cannot distinguish between skill and luck with only two data points, making the performance metrics fragile. The strategy likely suffered from overfitting to a specific market regime that happened to align with those two entries. Increase the backtest period to at least one hundred trades to establish statistical significance before deploying any capital.

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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