LATINOS TRADING

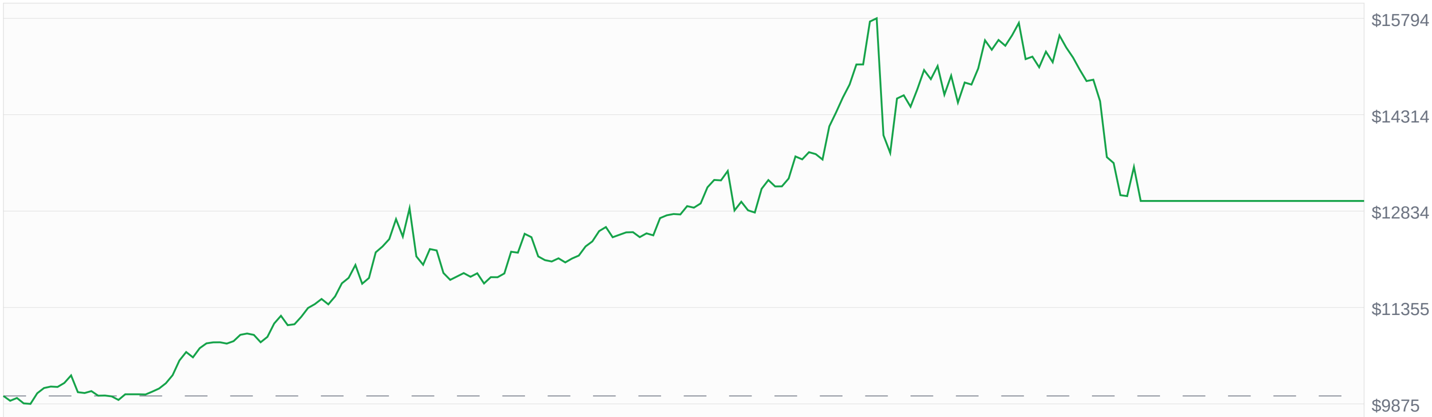
BACKTEST REPORT

Backtest #38359 · GC=F · EVO_GG1RSISNIP_v893

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 delivered a +29.90% return with a perfect 100% win rate, yet the 17.75% drawdown and only two total trades indicate extreme fragility rather than robust performance. Such a small sample size renders the Sharpe ratio of 1.34 statistically insignificant and provides no confidence in the edge. The lack of losses suggests a lucky outlier sequence rather than a validated alpha source for futures markets. We must reject this signal as a generalizable strategy and immediately expand the lookback period or adjust entry filters to validate consistency across different market regimes.

ADDITIONAL METRICS

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