LATINOS TRADING

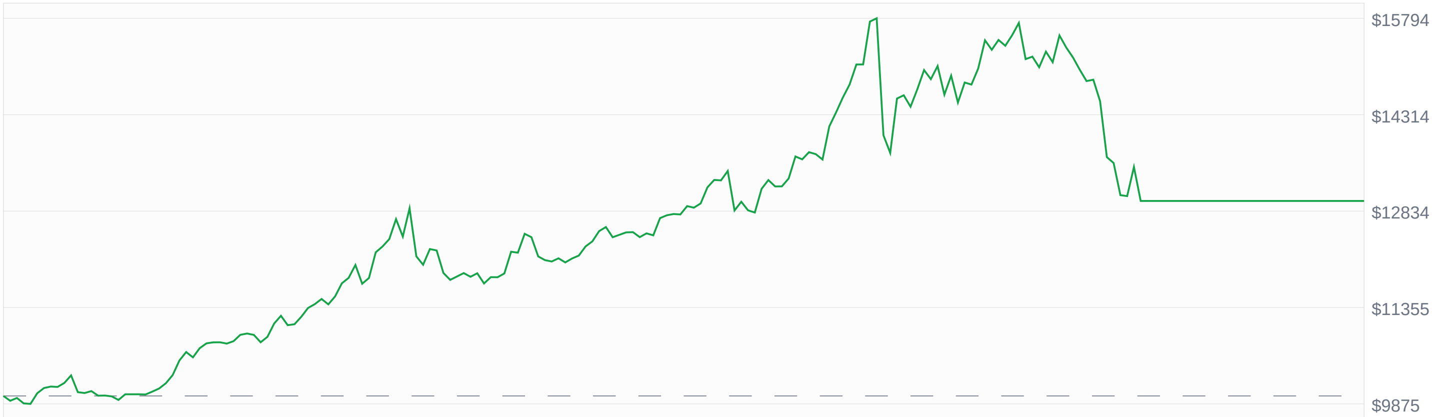
BACKTEST REPORT

Backtest #3860 · GC=F · EVO_GG1RSISNIP_v1430

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 with only two trades is statistically meaningless and suggests severe overfitting to a specific market regime rather than robust edge. While the Sharpe ratio of 1.34 looks appealing, the 17.75% max drawdown is excessively high for such a small sample, indicating significant underlying volatility. The 29.90% ROI is misleading without a larger dataset to confirm sustainability against transaction costs and slippage. You cannot trust this performance profile as it lacks the statistical power required for institutional validation. Expand the backtest window to include at least 100 trades to determine if the signal holds up across different market cycles.

ADDITIONAL METRICS

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