LATINOS TRADING

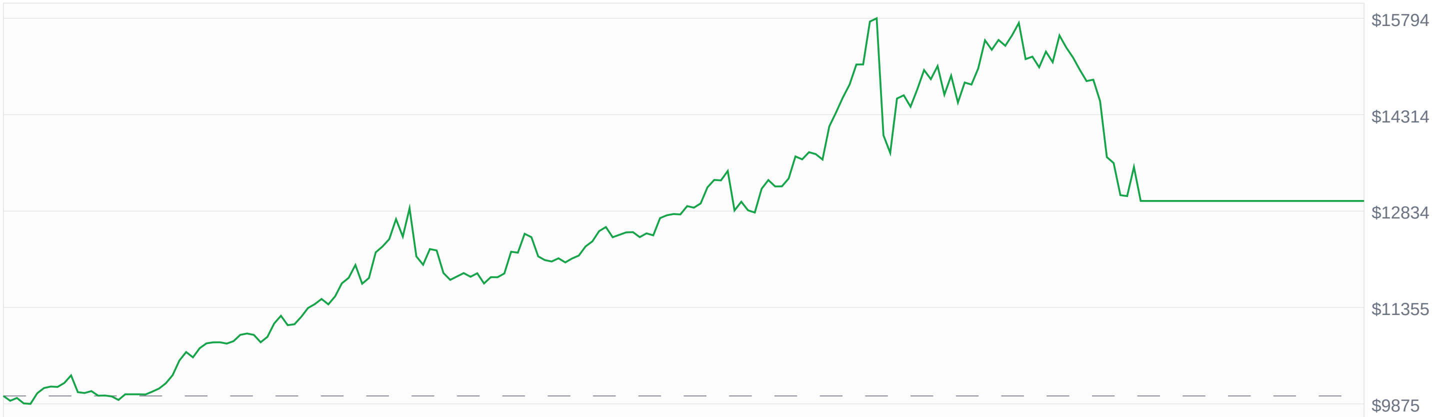
BACKTEST REPORT

Backtest #7541 · GC=F · EVO_GG1RSISNIP_v1649

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’s 100% win rate masks a critically small sample of two trades, rendering the 29.90% ROI and 1.34 Sharpe ratio statistically insignificant and prone to overfitting. While the absolute returns look impressive, the 17.75% maximum drawdown suggests substantial volatility that is not validated by sufficient historical data to prove robustness. You cannot trust these metrics for live deployment given the lack of statistical confidence in such a sparse execution history. The immediate next step is to re-run the backtest with a much longer time horizon or lower thresholds to increase the trade count for meaningful validation.

ADDITIONAL METRICS

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