LATINOS TRADING

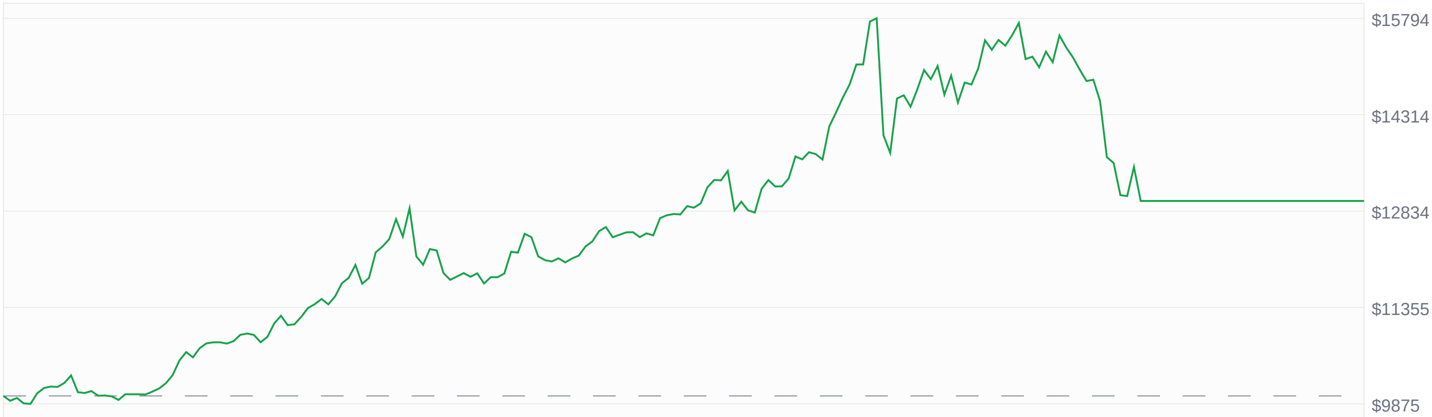
BACKTEST REPORT

Backtest #29666 · GC=F · EVO_GG1RSISNIP_v1310

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 yields a robust 29.90% ROI and a 1.34 Sharpe ratio, yet the 100% win rate across only two trades signals severe overfitting rather than edge. With such a tiny sample size, statistical confidence is virtually non-existent, rendering the high Sharpe ratio misleading. The 17.75% max drawdown remains a tangible risk that the current data fails to stress-test adequately. Immediate next steps must involve expanding the backtest window to capture diverse market regimes and increasing trade volume. This will reveal whether the alpha persists or merely reflects random variance in a small sample.

ADDITIONAL METRICS

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

Generated 2026-08-14T10:05:35Z · latinostrading.com