LATINOS TRADING

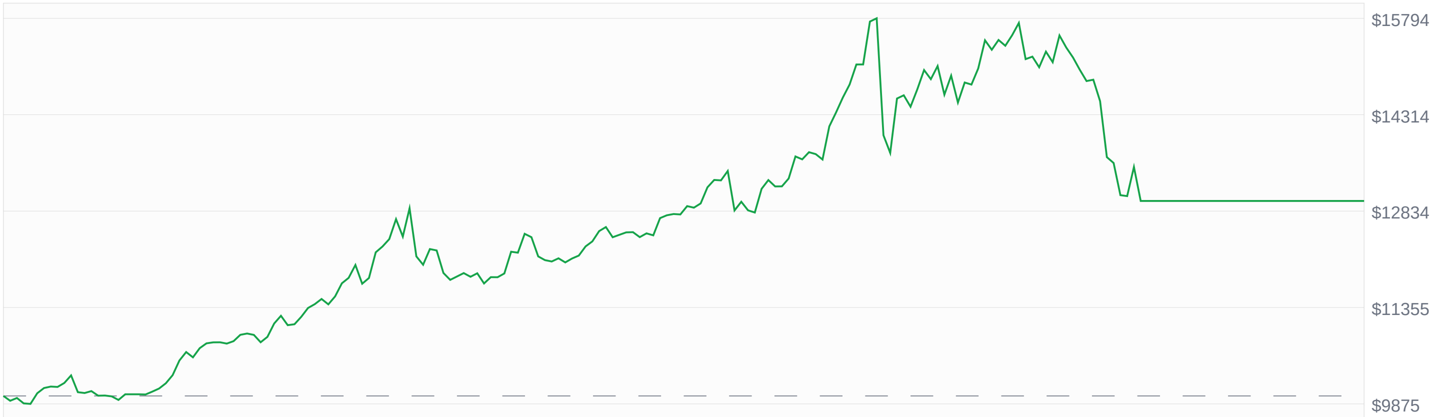
BACKTEST REPORT

Backtest #29754 · GC=F · EVO_GG1RSISNIP_v1356

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 yielded a +29.90% ROI and 1.34 Sharpe ratio, yet the 100% win rate over just two trades signals severe overfitting rather than robust alpha. A 17.75% max drawdown is excessive for such a small sample, undermining confidence in the risk-adjusted returns. With only two data points, statistical significance is virtually non-existent, making these results indistinguishable from random luck. The model likely lacks generalization capacity and requires rigorous out-of-sample testing to validate any edge. Next, expand the backtest period by orders of magnitude to stress-test the logic against varied 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**