LATINOS TRADING

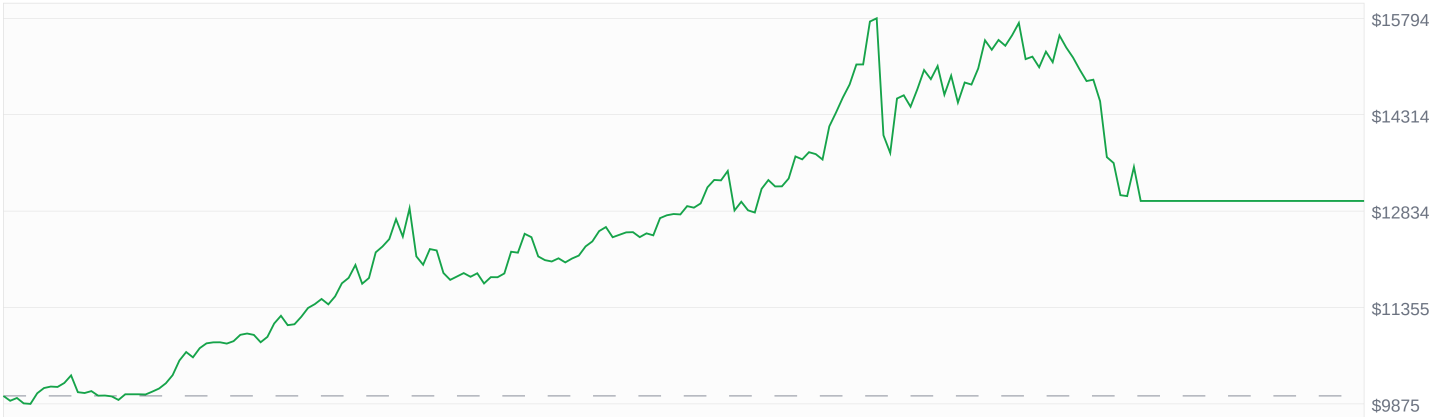
BACKTEST REPORT

Backtest #32211 · GC=F · EVO_GG1RSISNIP_v369

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 generated a strong +29.90% ROI and a 1.34 Sharpe ratio, but the 100% win rate is statistically meaningless due to only two trades, making the results highly prone to overfitting. The 17.75% maximum drawdown reveals significant downside risk that the small sample size fails to capture. We cannot establish statistical confidence in this edge without a much larger trade history to validate the signal's robustness. The immediate next step is to extend the backtest across multiple market regimes to determine if the RSI logic holds up under stress.

ADDITIONAL METRICS

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

Generated 2026-08-19T04:00:31Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.