LATINOS TRADING

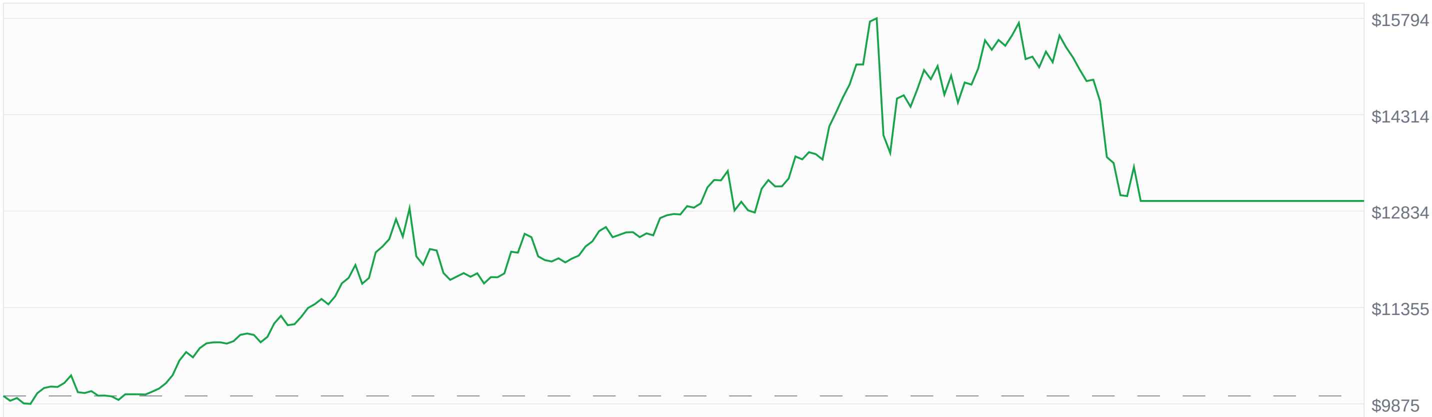
BACKTEST REPORT

Backtest #37736 · GC=F · EVO_GG1RSISNIP_v264

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 achieved a perfect 100% win rate on just two trades, yielding a 29.90% return but with an unacceptably high maximum drawdown of 17.75%. Such a 100% success rate on a sample size of only two trades lacks statistical significance and likely indicates overfitting to specific price action rather than a robust edge. A Sharpe ratio of 1.34 looks attractive superficially, yet it is artificially inflated by the absence of losing trades and the limited trade frequency. We must expand the testing window to gather enough data points to validate if this edge persists outside the current market regime. The next step is to run a walk-forward analysis with a longer lookback period to confirm whether the signal logic holds under varied volatility conditions.

ADDITIONAL METRICS

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

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