LATINOS TRADING

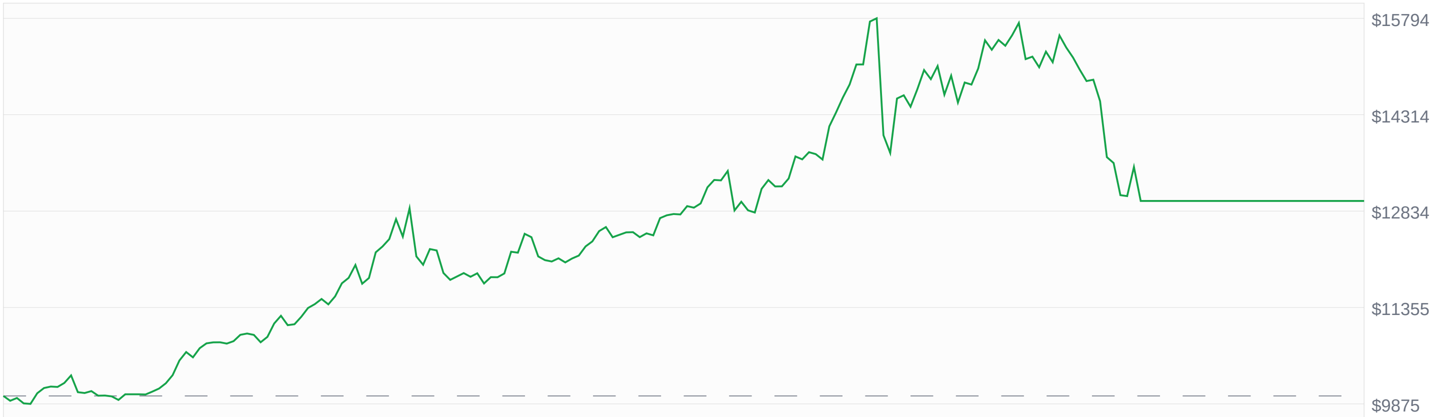
BACKTEST REPORT

Backtest #3897 · GC=F · EVO_GG1RSISNIP_v1455

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 100% win rate is statistically meaningless with only two trades, rendering the Sharpe ratio an unreliable performance proxy. While the ROI looks appealing, the severe 17.75% max drawdown exposes the strategy to significant tail risk that small-sample backtests often miss. You are essentially gambling on coin flips rather than validating a robust edge. Immediate next step is running a walk-forward optimization on at least fifty trades to verify signal consistency. Do not deploy capital until the sample size proves repeatability.

ADDITIONAL METRICS

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

Generated 2026-08-14T09:48:52Z · latinostrading.com