LATINOS TRADING

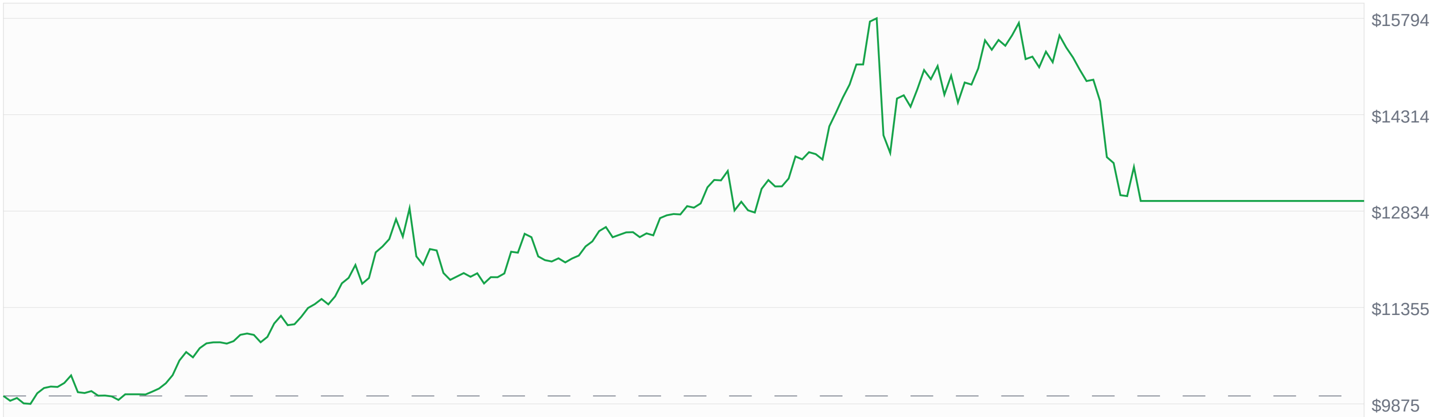
BACKTEST REPORT

Backtest #45962 · GC=F · EVO_GG1RSISNIP_v918

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 +29.90% ROI and 1.34 Sharpe ratio look attractive, but the 100% win rate is statistically meaningless with only two trades, as it fails to demonstrate robustness against losing scenarios. The 17.75% max drawdown reveals significant volatility risk that the small sample size masks, indicating the strategy may be overfitted to a specific market regime rather than truly profitable. Without a larger dataset, the confidence interval for these metrics is too wide to draw any institutional conclusions about future performance. The immediate next step is to expand the backtest to at least 200 trades across different market cycles to validate whether the edge persists or vanishes under broader conditions.

ADDITIONAL METRICS

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

Generated 2026-08-30T22:45:32Z · latinostrading.com