LATINOS TRADING

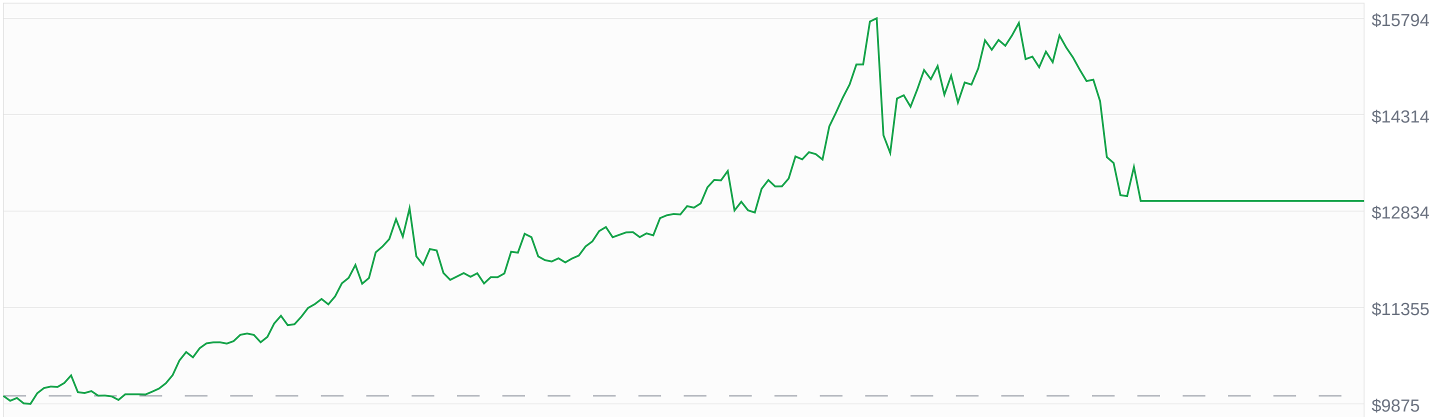
BACKTEST REPORT

Backtest #23693 · GC=F · EVO_EVOEVOEVOE_v1808

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

This backtest shows a +29.90% ROI with a Sharpe ratio of 1.34 and a 100% win rate, which is statistically suspect given only two total trades. The sample size is insufficient to establish statistical confidence or rule out outlier luck, making the perfect win rate meaningless for generalization. A max drawdown of 17.75% is significant for such a small number of trades, indicating potential volatility risk. You need to expand the dataset to at least 50 trades to validate the strategy's robustness. Next, run a longer timeframe simulation to test for overfitting and ensure the signal holds under varied market 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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