LATINOS TRADING

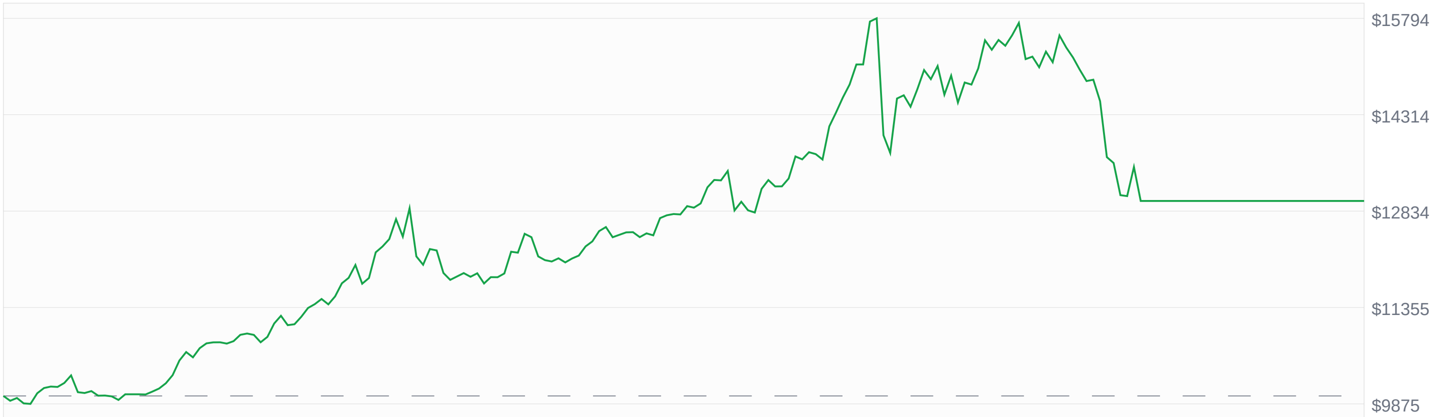
BACKTEST REPORT

Backtest #27972 · GC=F · EVO_EVOEVOEVOG_v1675

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’s 29.90% ROI and 1.34 Sharpe ratio appear impressive on paper, yet the 100% win rate across merely two trades signals severe overfitting or survivorship bias. A sample size this small offers negligible statistical confidence, making the results unreliable for live deployment. The 17.75% maximum drawdown suggests significant risk exposure that is not validated by sufficient trade density. To assess robustness, you must expand the backtest to include at least 100 trades across varying market regimes. This will reveal whether the edge is persistent or merely a statistical anomaly.

ADDITIONAL METRICS

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