LATINOS TRADING

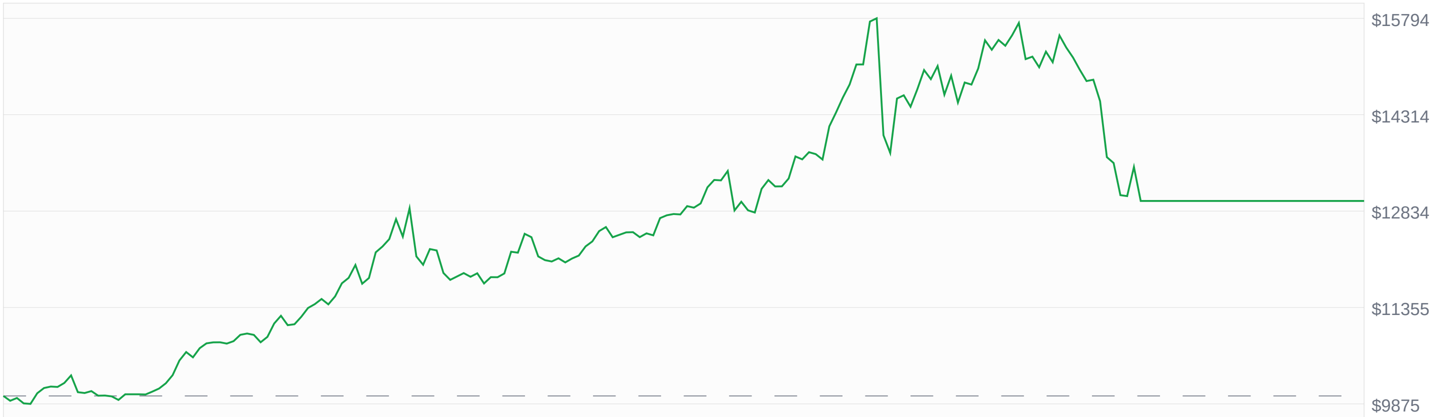
BACKTEST REPORT

Backtest #28333 · GC=F · EVO_WEBIDEA_v41

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 generated a +29.90% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these results statistically insignificant and prone to overfitting. A Sharpe ratio of 1.34 appears strong initially but is unreliable given the minimal trade count and the substantial 17.75% max drawdown, which suggests high volatility risk per position. The lack of historical data prevents verification of robustness across different market regimes, making the current performance metrics more indicative of luck than skill. Immediate next steps should involve expanding the backtest period to include at least 100 trades to establish statistical confidence and validate the risk-reward profile. This expansion is essential to determine if the

ADDITIONAL METRICS

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