LATINOS TRADING

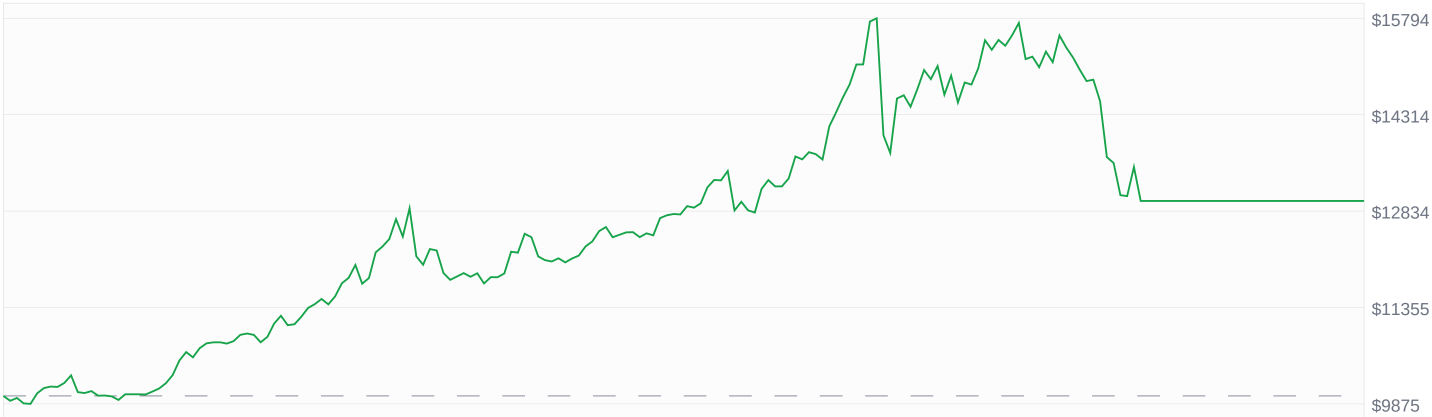
BACKTEST REPORT

Backtest #29446 · GC=F · EVO_EVOEVOEVOG_v483

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 exceptional raw returns but suffers critically from insufficient statistical power due to only two trades. While the ROI and Sharpe ratio appear strong, the sample size renders the 100% win rate statistically meaningless and potentially misleading. The 17.75% max drawdown is significant relative to the trade count, suggesting high volatility without sufficient data to confirm risk-adjusted edge. We cannot verify robustness or generalization with such a tiny dataset. The immediate next step is to expand the simulation period significantly to generate a larger trade count for reliable performance evaluation.

ADDITIONAL METRICS

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

Generated 2026-08-14T04:29:40Z · latinostrading.com