LATINOS TRADING

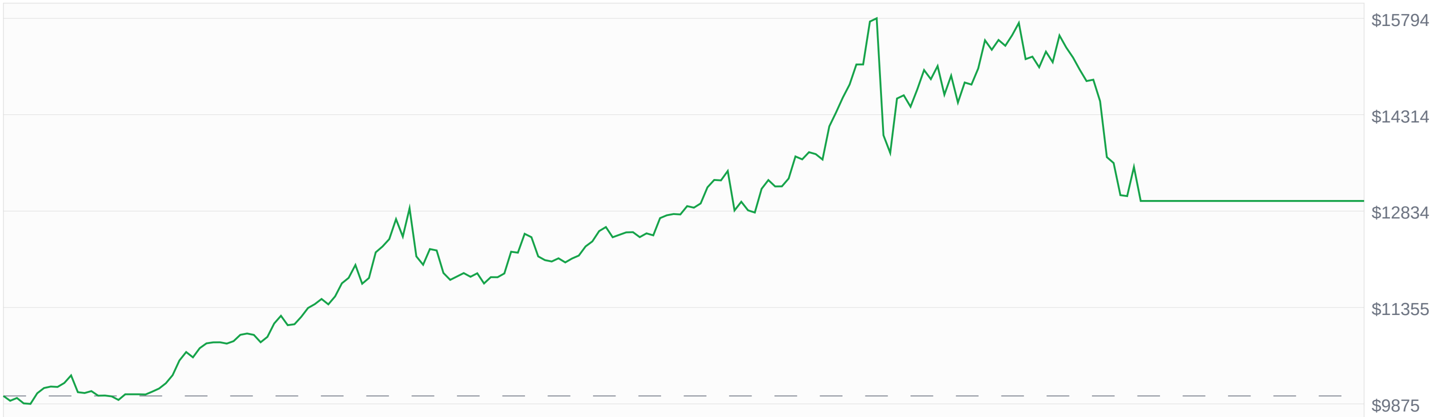
BACKTEST REPORT

Backtest #29985 · GC=F · EVO_EVOEVOEVOE_v604

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 presents a high-risk signal that cannot be trusted due to an insufficient sample size of only two trades. While a 100% win rate and 29.9% ROI appear impressive, they are statistically meaningless and likely result from overfitting or survivorship bias. The 17.75% max drawdown contradicts the perfect win rate, indicating high volatility and potential hidden exposure. A Sharpe ratio of 1.34 is encouraging but unreliable with such sparse data. The next step must be expanding the backtest window to capture diverse market regimes and increase trade frequency significantly.

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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