LATINOS TRADING

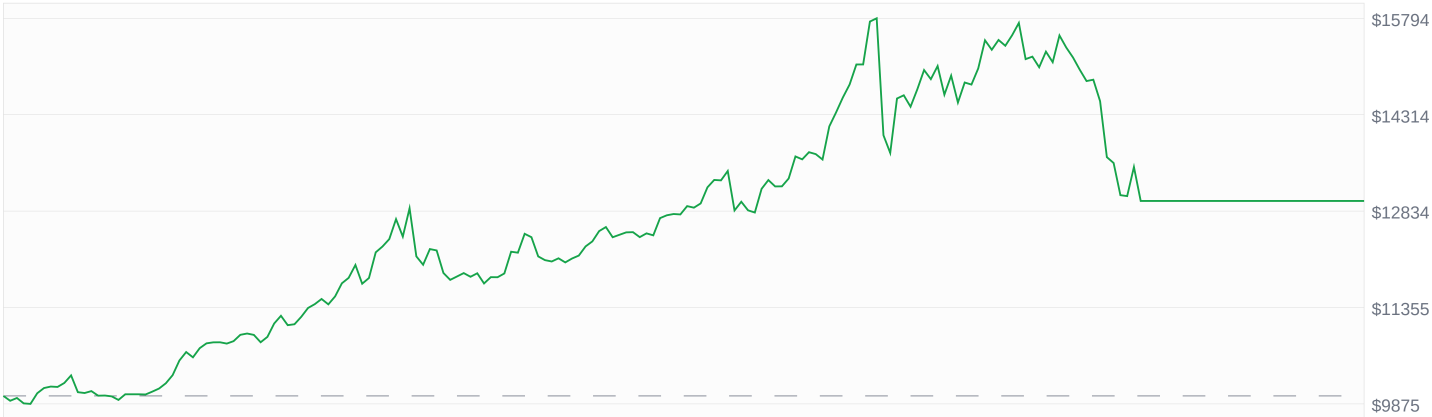
BACKTEST REPORT

Backtest #30004 · GC=F · EVO_EVOEVOEVOE_v1885

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 perfect win rate masks extreme overfitting given only two trades, rendering the 1.34 Sharpe ratio statistically insignificant. While the 29.90% ROI is attractive, the 17.75% max drawdown exposes excessive risk per position for such a sparse sample. You cannot trust these metrics for live deployment without significantly more data points to validate edge. Expand the backtest period or optimize parameters to increase trade count above 30 for meaningful confidence. Focus on robustness testing rather than capitalizing on this fragile result.

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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