LATINOS TRADING

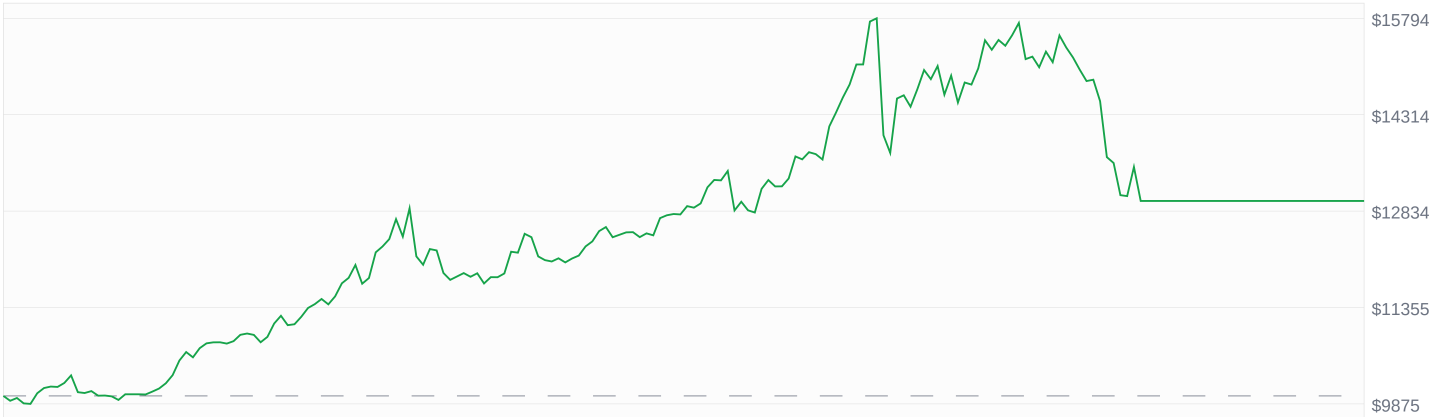
BACKTEST REPORT

Backtest #30116 · GC=F · EVO_EVOEVOEVOE_v647

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 a 29.90% ROI with a 1.34 Sharpe ratio, but the 100% win rate over only two trades is statistically meaningless. A sample size of two cannot validate any edge, and the 17.75% max drawdown suggests high volatility risk that the current data fails to capture. The results are likely driven by outlier events rather than a robust strategy, making the Sharpe ratio misleading. You must expand the simulation to at least 100 trades to achieve any level of statistical confidence. Run a longer backtest with different market regimes to verify if the edge persists beyond these few instances.

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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