

LATINOS TRADING

BACKTEST REPORT



Backtest #40510 · GC=F · EVO_EVOEVOEVOE_v2074

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 100% win rate over just two trades is a statistical artifact, not evidence of skill, leaving the 1.34 Sharpe ratio and 29.90% ROI completely unverified. While the 17.75% max drawdown highlights significant volatility risk, the tiny sample size renders the results statistically meaningless. This strategy currently lacks the robustness required for institutional deployment due to severe overfitting potential. You must expand the backtest to at least two hundred trades across multiple market regimes before considering further optimization.

ADDITIONAL METRICS

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