LATINOS TRADING

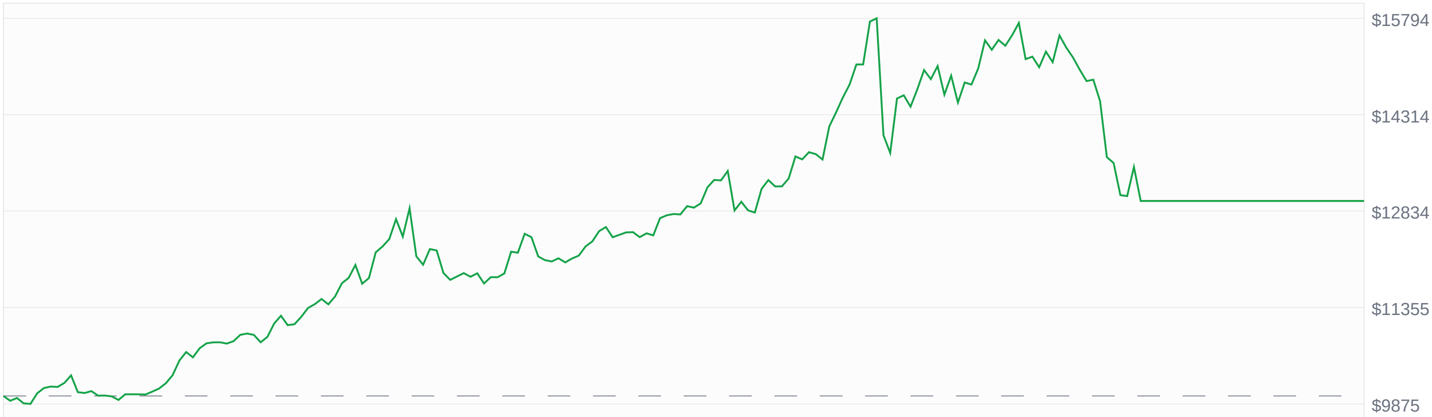
BACKTEST REPORT

Backtest #43864 · GC=F · EVO_EVOEVOGG1R_v1656

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 backtest shows a perfect 100% win rate, but with only two trades, this result lacks statistical significance and likely reflects overfitting to a specific market regime. A 17.75% drawdown despite high returns indicates poor risk-adjusted resilience on a per-trade basis, which is dangerous in live execution. The Sharpe ratio of 1.34 confirms meaningful returns, yet the sample size is too small to validate the strategy's robustness across different volatility cycles. Before deployment, we must expand the sample by optimizing entry parameters or running a walk-forward analysis to ensure the strategy generalizes beyond this narrow dataset.

ADDITIONAL METRICS

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

Generated 2026-09-01T07:39:02Z · latinostrading.com