LATINOS TRADING

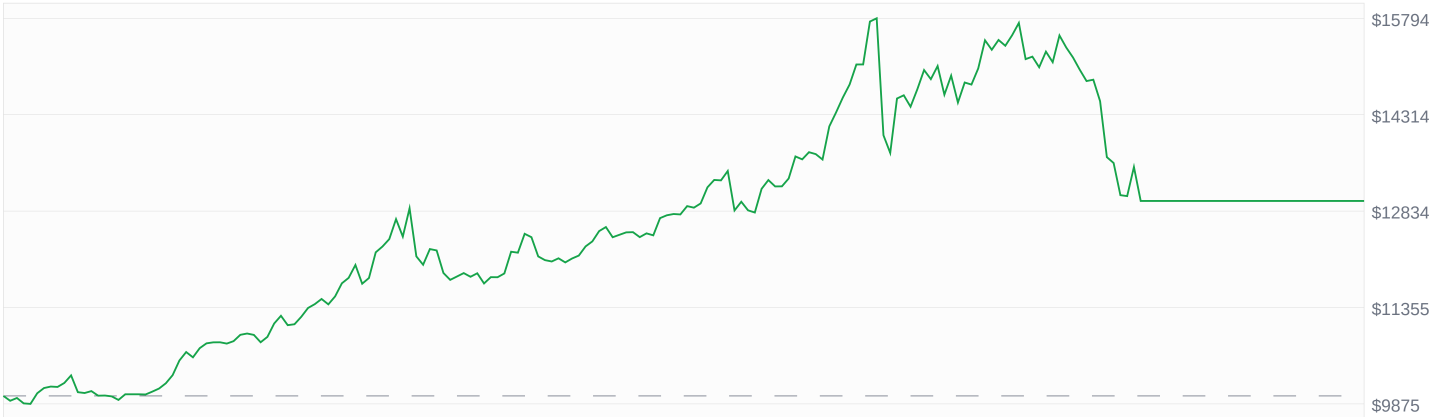
BACKTEST REPORT

Backtest #44652 · GC=F · EVO_EVOEVOEVOE_v2236

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 strong results with a 29.90% ROI and a 1.34 Sharpe ratio, but the 100% win rate over only two trades is statistically meaningless. This tiny sample size offers zero confidence in the strategy's robustness, as it likely captured a favorable market anomaly rather than consistent edge. The 17.75% maximum drawdown is also concerning relative to the small profit gain, indicating high volatility in the equity curve. You must expand the historical window to at least one hundred trades before considering this strategy viable. Focus on validating the signal logic across multiple market regimes to ensure the performance is not an artifact of luck.

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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