LATINOS TRADING

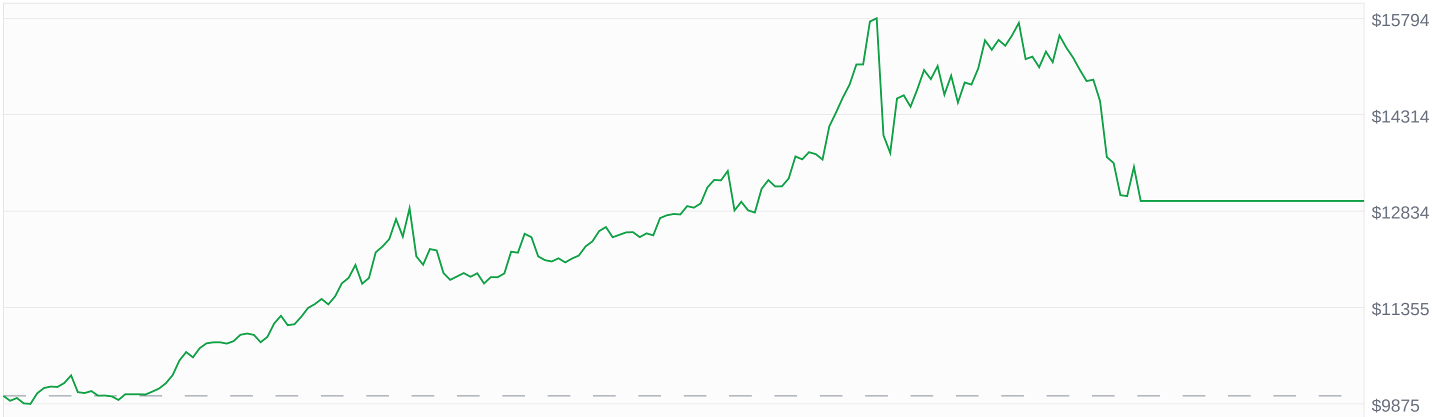
BACKTEST REPORT

Backtest #46169 · GC=F · EVO_EVOEVOEVOE_v1836

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 +29.90% ROI and perfect win rate are entirely illusory, driven by a sample size of only two trades which renders the 1.34 Sharpe ratio statistically meaningless. While the 17.75% max drawdown shows the strategy can survive volatility, two data points provide zero confidence in risk-adjusted performance or robustness. This backtest fails basic statistical validation because it lacks the trade count necessary to distinguish skill from luck. The immediate next step is to extend the historical data range to at least 200 trades before drawing any conclusions.

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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