LATINOS TRADING

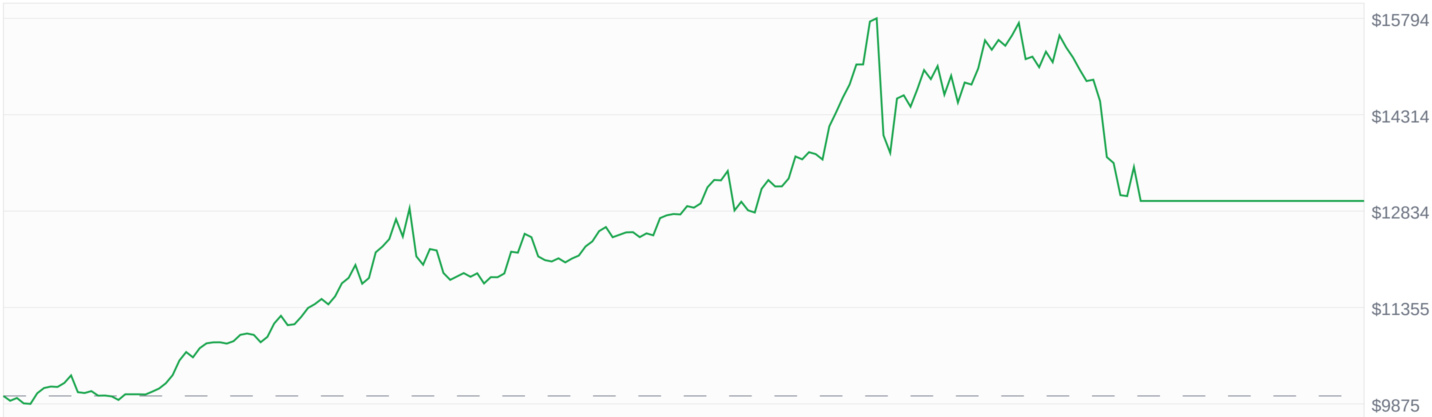
BACKTEST REPORT

Backtest #4691 · GC=F · EVO_EVOEVOEVOE_v1729

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 29.9% ROI looks strong on paper, but a sample size of two trades provides virtually no statistical confidence in the strategy's edge. A 100% win rate across this few observations is statistically meaningless and likely reflects overfitting rather than genuine alpha. The 17.75% maximum drawdown is concerning relative to the capital growth, suggesting poor risk-adjusted performance despite the positive returns. The Sharpe ratio of 1.34 appears inflated due to the extremely limited trade count and cannot be trusted as a reliability metric. A concrete next step is to run a walk-forward optimization with at least 50 trades to validate whether the logic holds across different market regimes.

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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