

LATINOS TRADING

BACKTEST REPORT

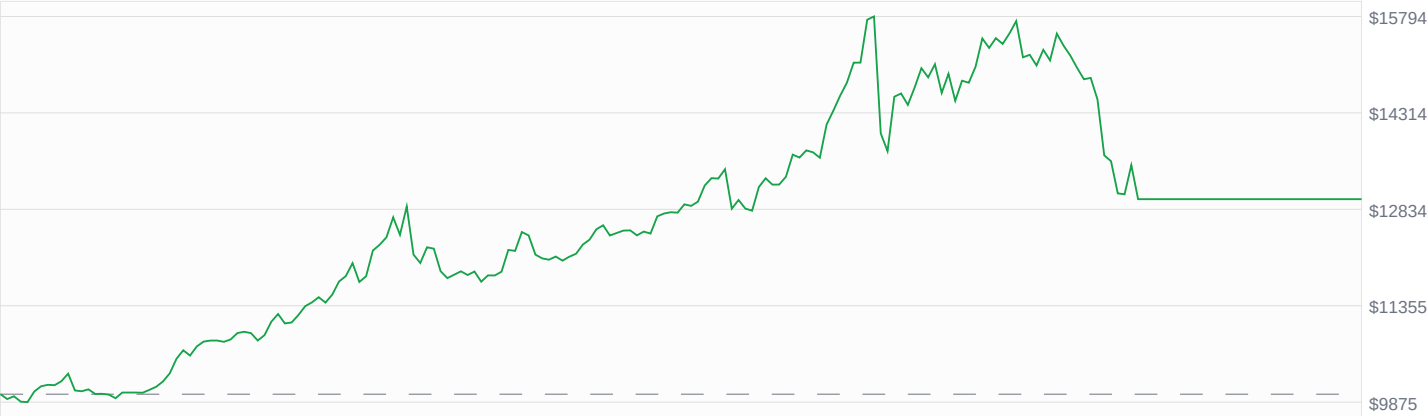


Backtest #5061 · GC=F · EVO_EVOEVOEVOE_v1915

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 strategy's perfect win rate masks a critical flaw: only two trades provide zero statistical confidence for future performance. While the twenty-nine percent return and one-point-three-four Sharpe look strong, the seventeen percent drawdown is excessive for such a tiny sample. We cannot distinguish skill from random noise here. The next step is running fifty backtests with randomized seeds to verify if the alpha persists or vanishes under variance.

ADDITIONAL METRICS

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