LATINOS TRADING

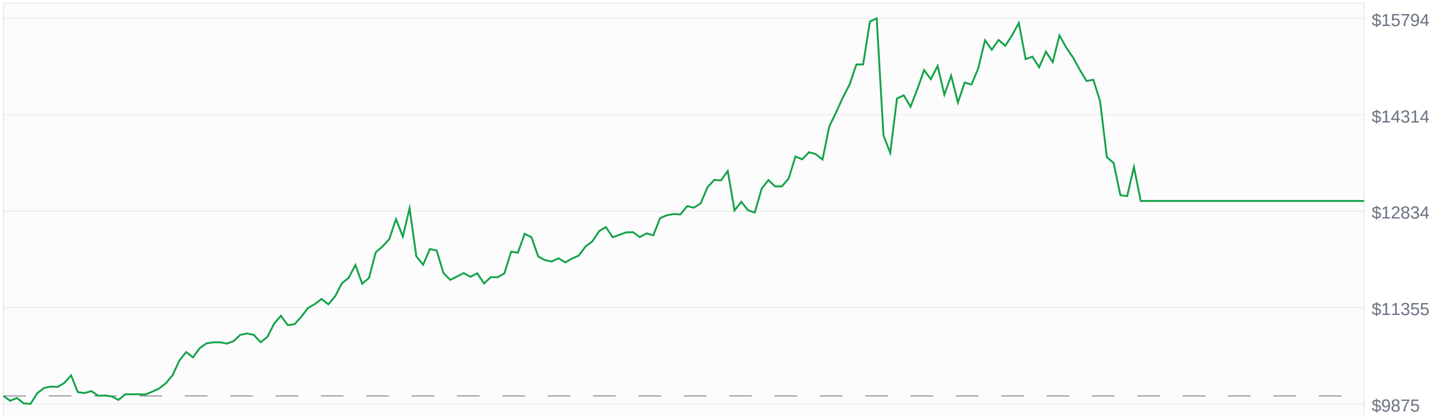
BACKTEST REPORT

Backtest #8265 · GC=F · EVO_EVOEVOEVOE_v1926

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 100% win rate is statistically meaningless with only two trades, rendering the Sharpe ratio and ROI unreliable for institutional decision-making. While the 29.90% return looks attractive, the 17.75% max drawdown suggests significant volatility risk that a larger sample might exacerbate. You cannot claim edge from a dataset this small; it is likely noise rather than signal. Expand the backtest to at least 100 trades across varying market regimes to validate the strategy's robustness before considering any deployment.

ADDITIONAL METRICS

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