LATINOS TRADING

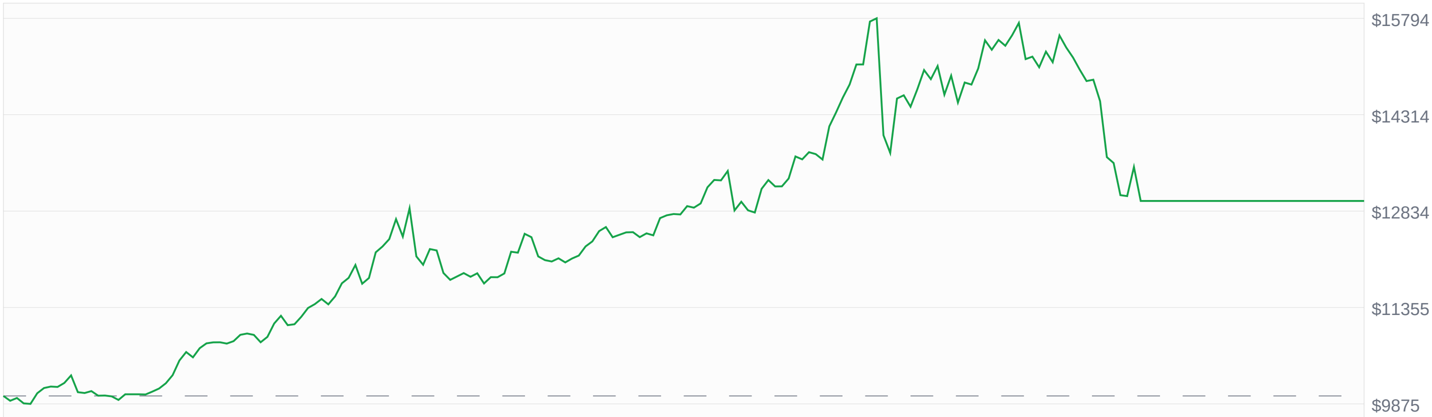
BACKTEST REPORT

Backtest #44936 · GC=F · EVO_EVOEVOEVOE_v2198

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 on only two trades offers zero statistical confidence, masking a high-risk profile where a single loss could erase all gains. While the 1.34 Sharpe ratio appears strong, it is mathematically inflated by the minuscule sample size and does not reflect sustainable edge. The 17.75% max drawdown indicates significant volatility exposure that contradicts the illusion of perfection provided by the tiny trade count. This backtest is fundamentally invalid for production use due to severe overfitting risks. Expand the historical data window to at least 100 trades to establish a robust baseline before evaluating further.

ADDITIONAL METRICS

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