

LATINOS TRADING

BACKTEST REPORT

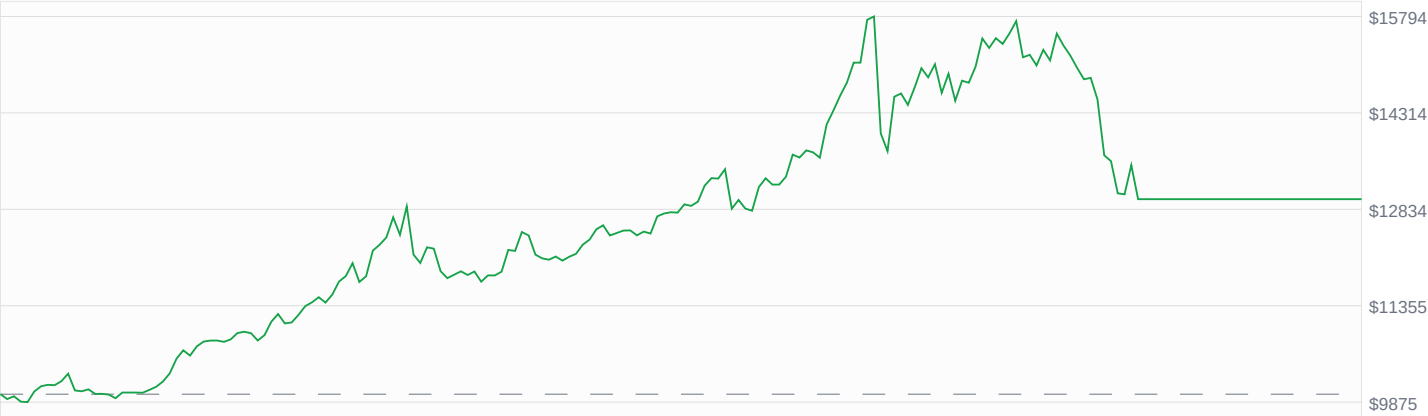


Backtest #40210 · GC=F · EVO_EVOEVOEVOE_v1979

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

A 100 percent win rate on only two trades is a statistical artifact, not evidence of edge. The 29.90 percent ROI and 1.34 Sharpe ratio look robust on the surface, but the sample size is too small to distinguish skill from luck. The 17.75 percent maximum drawdown indicates significant volatility exposure that the tiny trade count fails to contextualize. We cannot claim statistical confidence in the strategy's mean reversion or trend following ability with just two data points. The immediate next step is to extend the backtest window to at least fifty trades 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