LATINOS TRADING

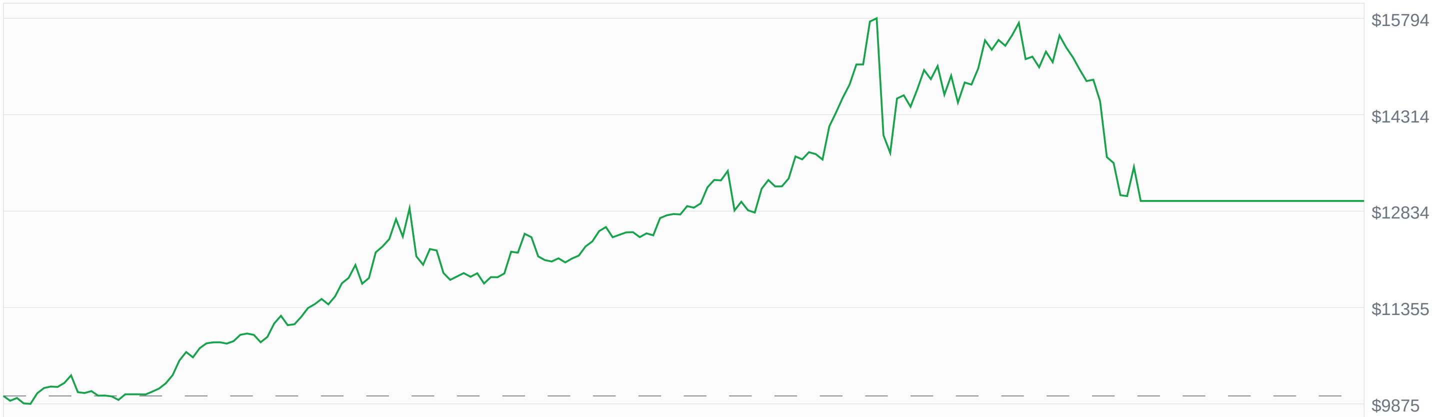
BACKTEST REPORT

Backtest #23696 · GC=F · EVO_EVOEVOEVOE_v1808

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 yielded strong returns with a Sharpe of 1.34, yet the 100% win rate over only two trades indicates severe overfitting rather than robust edge. The 17.75% drawdown is disproportionately high relative to the sample size, suggesting high sensitivity to entry timing rather than consistent alpha. Statistical confidence is negligible given the tiny sample, making these results unsuitable for live deployment. You must expand the backtest window to include different market regimes and increase trade volume to verify that the signal logic holds outside this narrow period.

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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