LATINOS TRADING

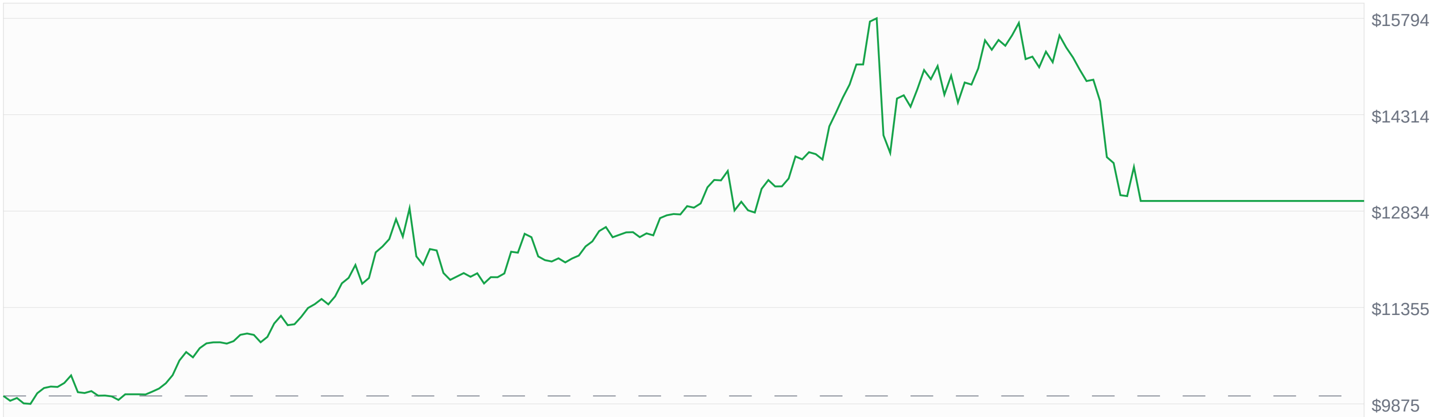
BACKTEST REPORT

Backtest #27465 · GC=F · EVO_EVOEVOEVOG_v512

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 +29.90% ROI looks impressive but rests on only two trades, making statistical significance negligible and the 100% win rate a sample artifact rather than a signal of edge. The 17.75% max drawdown is concerning relative to the sample size, suggesting the strategy may be exposed to tail risk that this short window failed to capture. With such low trade counts, the 1.34 Sharpe ratio is misleading and cannot support any confidence in future performance. A concrete next step is to expand the backtest window and run a walk-forward analysis to validate robustness across different market regimes before considering any live deployment.

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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