LATINOS TRADING

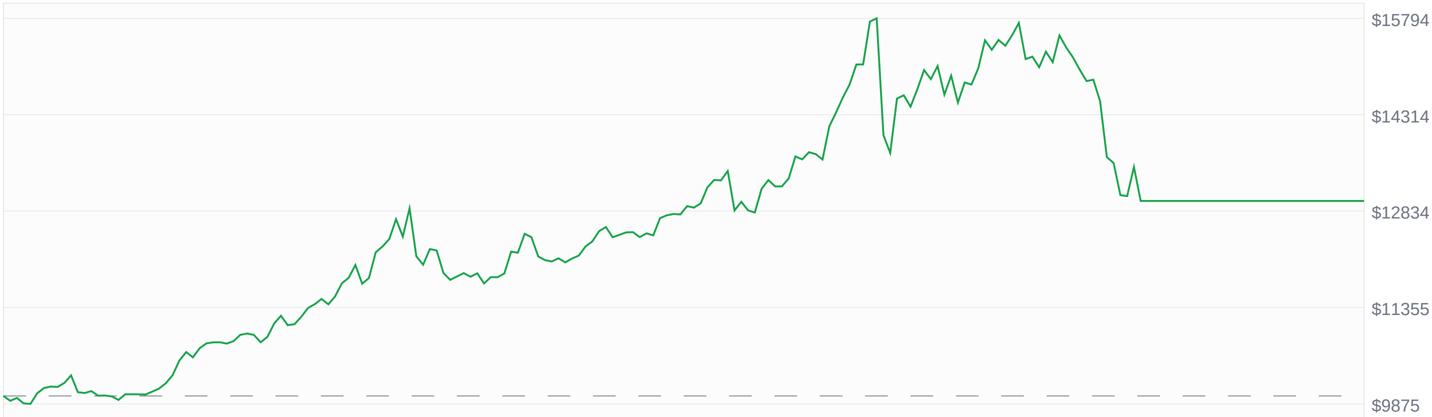
BACKTEST REPORT

Backtest #28425 · GC=F · EVO_EVOEVOEVOE_v759

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 generated a 29.90% return with a 1.34 Sharpe ratio but only executed two trades, rendering the 100% win rate statistically meaningless. A max drawdown of 17.75% on a sample size of two offers no confidence in risk management or edge robustness. This outcome likely reflects survivorship bias or a narrow lookback window rather than a reliable alpha source. We need to expand the backtest to include at least 100 trades to validate the signal logic. Until then, the results are anecdotal and unsuitable for 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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