

LATINOS TRADING

BACKTEST REPORT

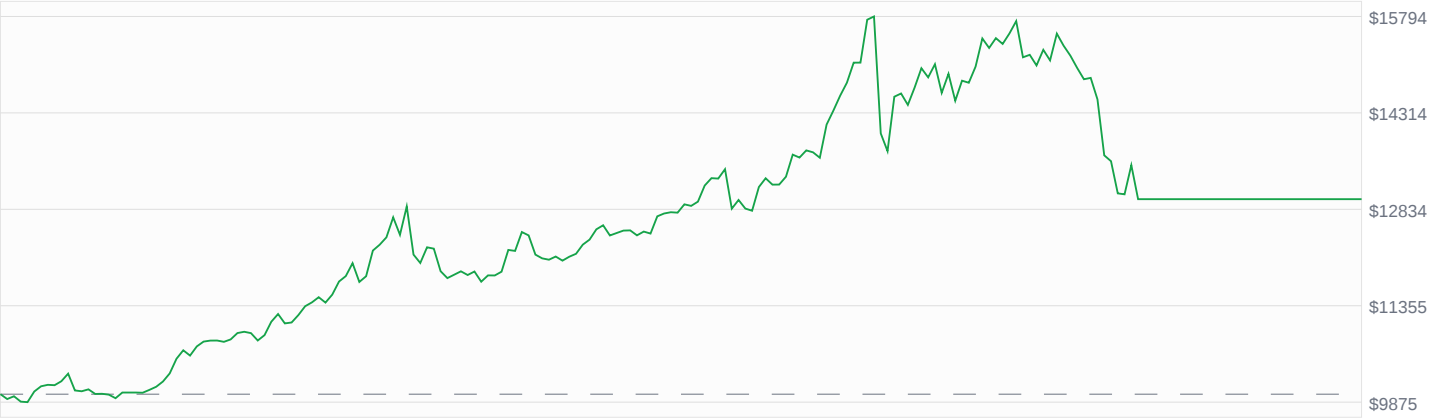


Backtest #29544 · GC=F · EVO_EVOEVOE_v536

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 delivered a 29.90% ROI with a respectable 1.34 Sharpe ratio, yet the 100% win rate on only two trades is statistically meaningless and suggests severe overfitting. A 17.75% maximum drawdown is concerning given the tiny sample size, which fails to capture tail risk or regime shifts. You cannot claim edge with N=2; the results are likely noise rather than alpha. The immediate next step is to run a rigorous walk-forward analysis with at least 100 trades to verify robustness.

ADDITIONAL METRICS

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