LATINOS TRADING

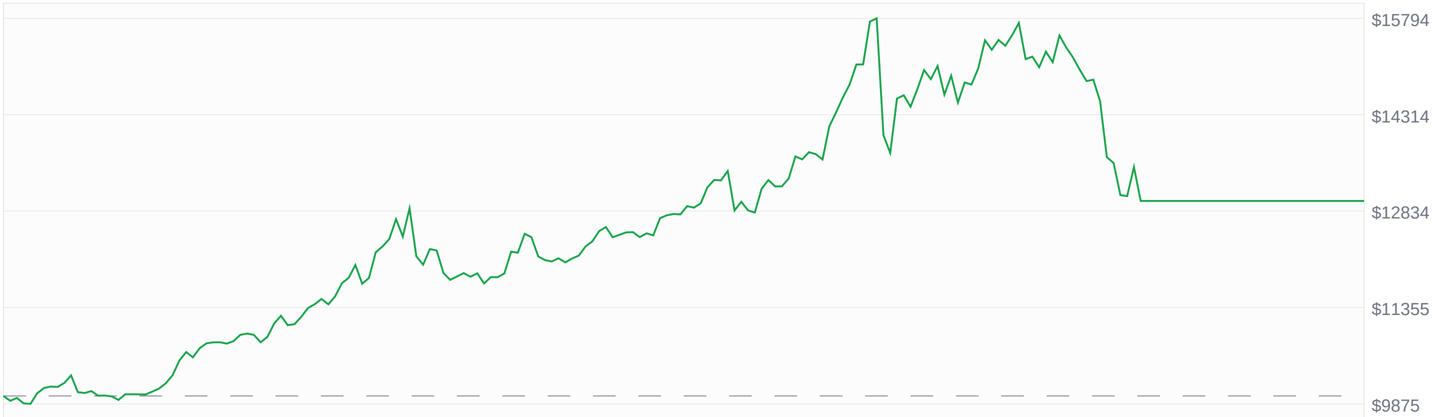
BACKTEST REPORT

Backtest #29783 · GC=F · EVO_EVOEVOEVOE_v2044

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's 100% win rate and +29.90% ROI are statistically meaningless given the paltry sample size of just two trades, rendering the 1.34 Sharpe ratio suspect. While the 17.75% drawdown is notable, the lack of diversity in market conditions makes this result unrepeatable and prone to overfitting. You cannot confidently extrapolate this performance to live execution without significantly expanding the backtest period and trade count. The immediate next step is to re-run the simulation with a longer historical window to stress-test the signal logic against varied volatility regimes. Until then, treat these results as a hypothesis, not a validated edge.

ADDITIONAL METRICS

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