LATINOS TRADING

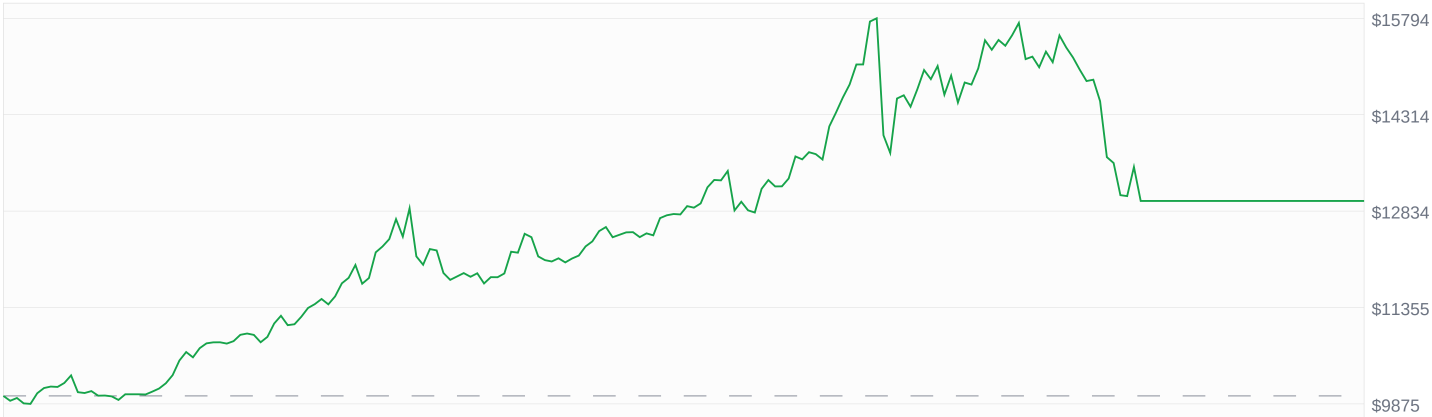
BACKTEST REPORT

Backtest #30087 · GC=F · EVO_EVOEVOEVOE_v624

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 achieved a twenty-nine percent return, but the one hundred percent win rate across only two trades is a statistical red flag indicating overfitting rather than genuine edge. A maximum drawdown of seventeen percent is excessive for such a minimal sample size, suggesting the Sharpe ratio of 1.34 is unreliable and likely inflated by variance. Institutional confidence requires a minimum of fifty to one hundred trades to validate any signal robustness and transaction cost assumptions. I recommend re-running the backtest with parameter optimization and a wider historical data window to stress-test the entry logic against varying market regimes.

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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