LATINOS TRADING

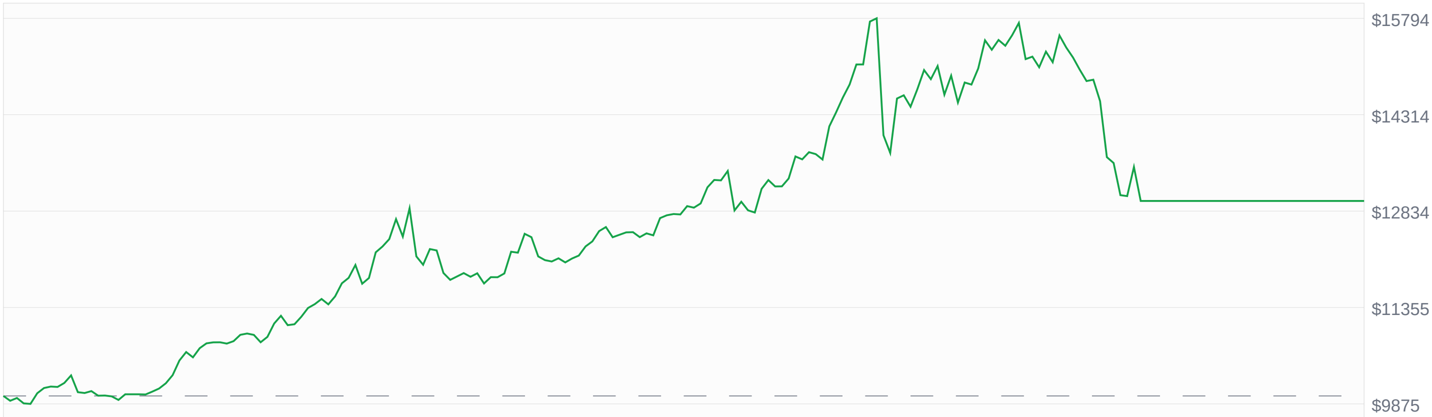
BACKTEST REPORT

Backtest #38835 · GC=F · EVO_EVOEVOEVOE_v717

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 backtest shows a +29.90% ROI with a perfect 100% win rate, but only two trades make these statistics statistically insignificant and highly prone to overfitting. A maximum drawdown of 17.75% alongside a moderate 1.34 Sharpe ratio suggests the strategy lacks robustness during extended volatility or adverse market regimes. The sample size is too small to confirm reliability, so the apparent success is likely a result of curve fitting rather than genuine predictive alpha. We must run a walk-forward analysis with more parameters to validate if this performance generalizes across different market cycles. Run a walk-forward analysis to validate performance.

ADDITIONAL METRICS

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