LATINOS TRADING

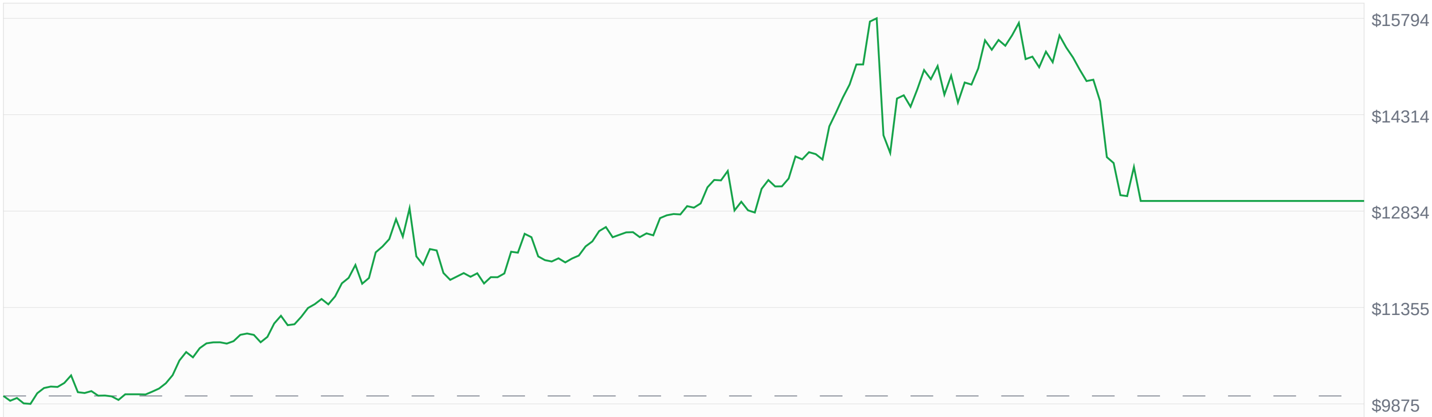
BACKTEST REPORT

Backtest #4489 · GC=F · EVO_EVOEVOEVOE_v1909

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 remarkable ROI of nearly thirty percent with a Sharpe ratio exceeding one point three, yet this performance is statistically negligible given a sample size of only two trades. A perfect one hundred percent win rate suggests the backtest may be overfit or suffering from survivorship bias rather than reflecting robust market edge. The maximum drawdown of seventeen percent is significant relative to such a tiny number of signals, indicating poor risk diversification. Confidence in this model is low, as two data points cannot validate a reproducible edge across varying market regimes. The immediate next step is to expand the backtest window and increase the trade count to at least fifty to establish statistical

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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