

LATINOS TRADING

BACKTEST REPORT

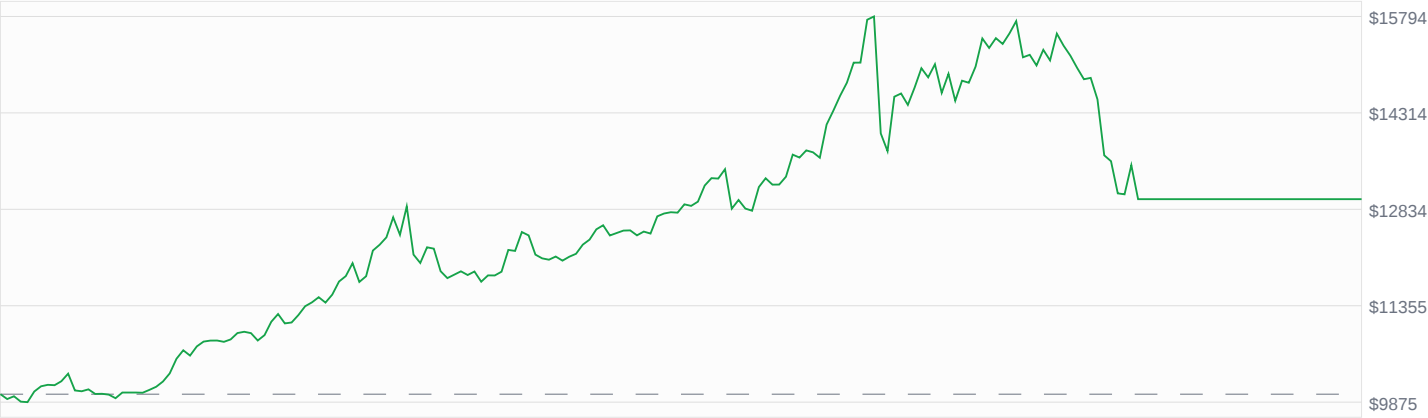


Backtest #8020 · GC=F · EVO_EVOVELOCIT_v1521

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 +29.90% ROI looks strong but rests on only two trades, making the 100% win rate and 1.34 Sharpe statistically meaningless. The 17.75% max drawdown reveals high per-trade risk that a larger sample would likely expose. With such a tiny dataset, we cannot distinguish edge from random luck. Expand the backtest over multiple market regimes to validate whether the strategy holds up under stress.

ADDITIONAL METRICS

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