LATINOS TRADING

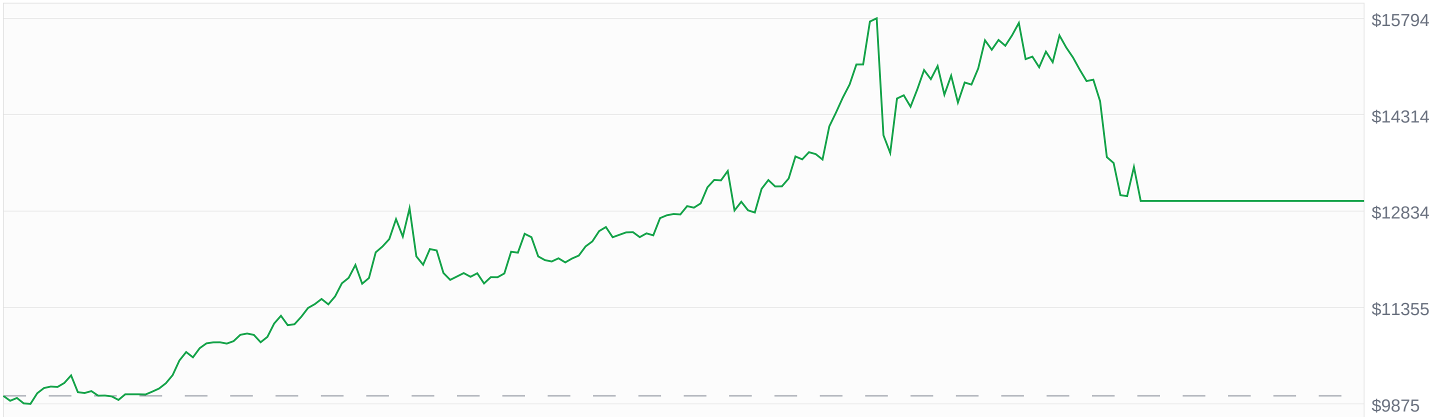
BACKTEST REPORT

Backtest #8263 · GC=F · EVO_EVOEVOEVOE_v1926

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 delivered a 29.9% ROI with a 1.34 Sharpe, yet a 100% win rate across only two trades renders the results statistically insignificant and likely overfitted. While the absolute return is compelling, the max drawdown of 17.75% is excessive for such a small sample, suggesting high sensitivity to entry timing rather than robust alpha. This performance lacks the confidence required for institutional deployment, as it fails to demonstrate consistent edge across varying market regimes. The primary limitation is the insufficient trade count to validate the risk-adjusted returns or rule out luck. A concrete next step is to run a walk-forward optimization with a minimum of fifty trades to verify the signal's durability

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.