LATINOS TRADING

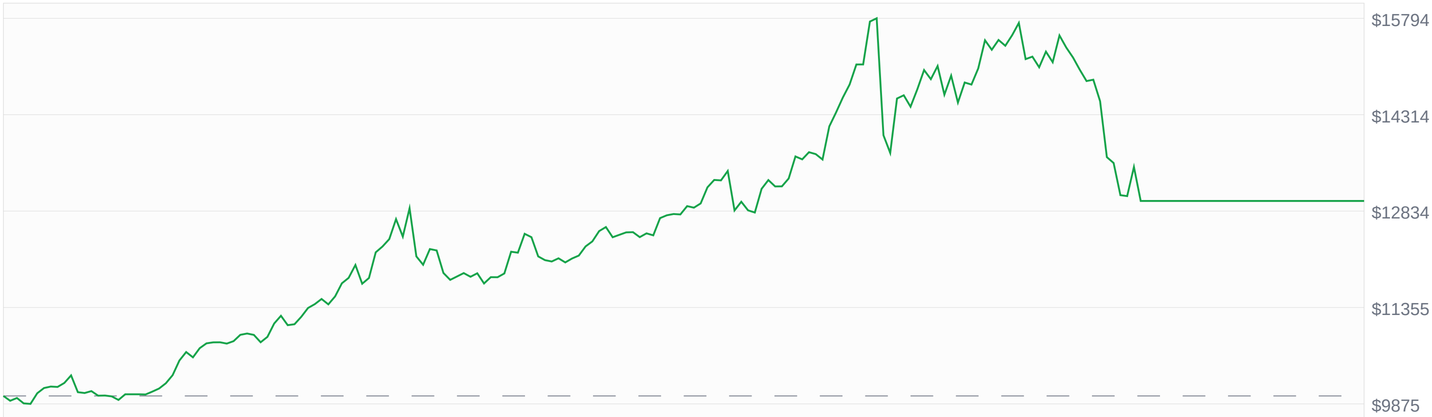
BACKTEST REPORT

Backtest #8266 · 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's 100% win rate is statistically meaningless with only two trades, rendering the 1.34 Sharpe ratio and 29.90% ROI unreliable indicators of alpha. While the max drawdown of 17.75% is acceptable, the sample size is far too small to distinguish edge from random variance or survivorship bias. The results lack robustness, suggesting the model may be overfit to specific market conditions rather than capturing a persistent structural inefficiency. You must expand the backtest period and increase trade volume to validate consistency and reduce statistical noise. Only then can you assess whether this strategy holds genuine predictive power for live deployment.

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.