LATINOS TRADING

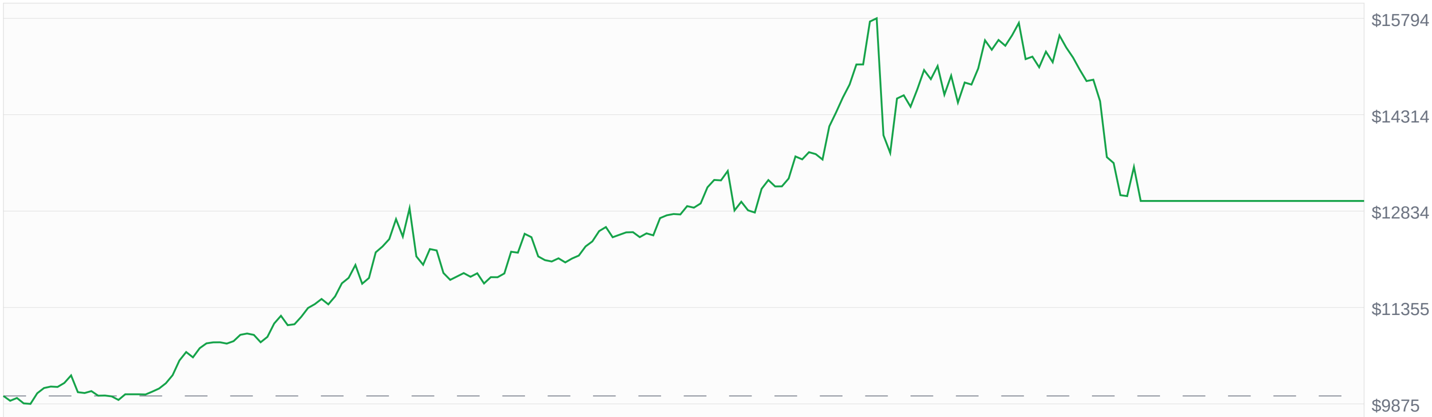
BACKTEST REPORT

Backtest #41064 · GC=F · EVO_EVOEVOEVOE_v1703

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 and 1.34 Sharpe ratio look impressive, but the 100% win rate on only two trades is a classic overfitting trap. With such a tiny sample, the statistical confidence is near zero, meaning the results likely reflect noise rather than a robust edge. The 17.75% max drawdown is also disproportionately high relative to the trade count, suggesting high volatility in the signal logic. The strategy fails to demonstrate consistent risk-adjusted performance over a meaningful period. The immediate next step is to extend the backtest window to at least 252 trading days to validate if the alpha persists across different market regimes.

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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