LATINOS TRADING

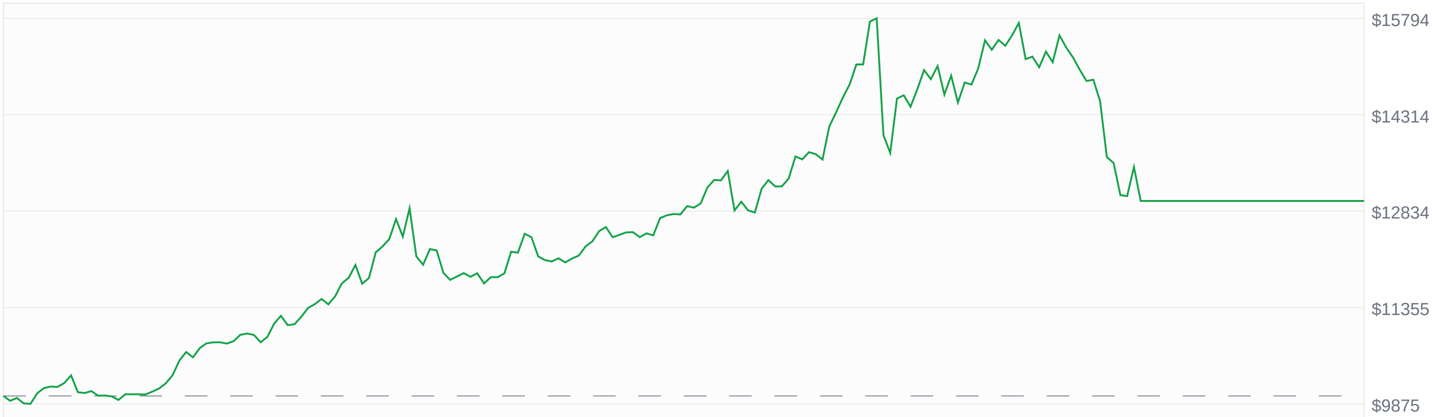
BACKTEST REPORT

Backtest #33727 · GC=F · EVO_EVOEVOEVOE_v824

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 EVO_EVOEVOEVOE_v824 strategy on GC=F generated a +29.90% ROI with a perfect 100% win rate, yet the sample of only two trades renders these metrics statistically insignificant and highly prone to overfitting. A 17.75% maximum drawdown suggests significant volatility exposure despite the flawless record, while the 1.34 Sharpe ratio indicates suboptimal risk-adjusted returns for a commodity futures position. The lack of trade frequency prevents any reliable assessment of consistency or robustness across varying market regimes. To validate this approach, a rigorous walk-forward analysis with stricter penalty functions must be conducted to ensure the strategy generalizes beyond this narrow dataset.

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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