LATINOS TRADING

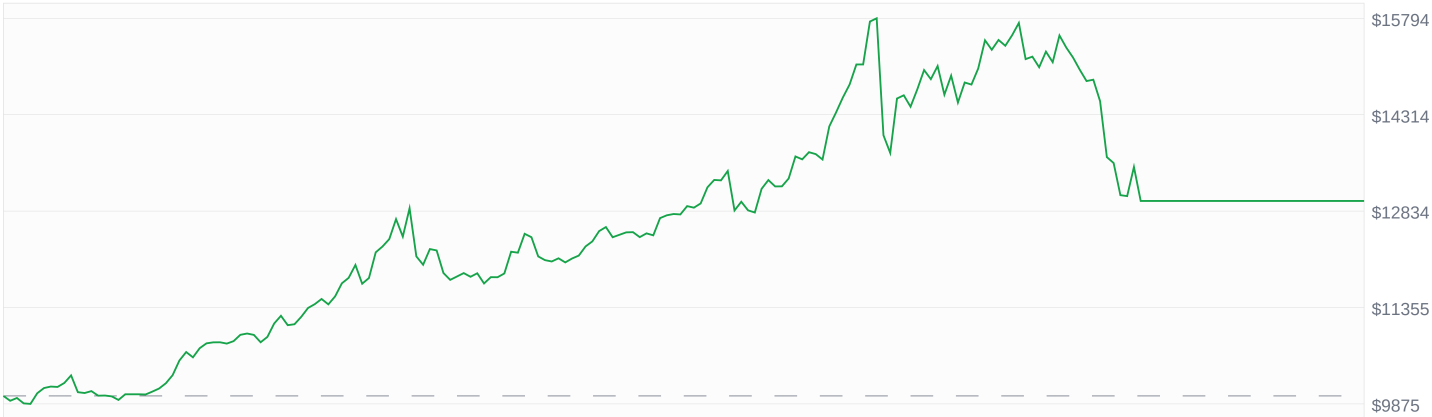
BACKTEST REPORT

Backtest #33834 · GC=F · EVO_EVOEVOEVOE_v625

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_v625 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, but this result lacks statistical significance due to only two executed trades. While the 1.34 Sharpe ratio suggests favorable risk-adjusted returns, the 17.75% maximum drawdown indicates substantial volatility that a small sample size cannot fully characterize. The high win rate is likely an artifact of insufficient data rather than a robust edge, creating a false sense of security in the strategy's stability. To validate performance, the next step is to run a longer backtest simulation with increased trade frequency or on a different commodity to determine if the results are reproducible.

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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