LATINOS TRADING

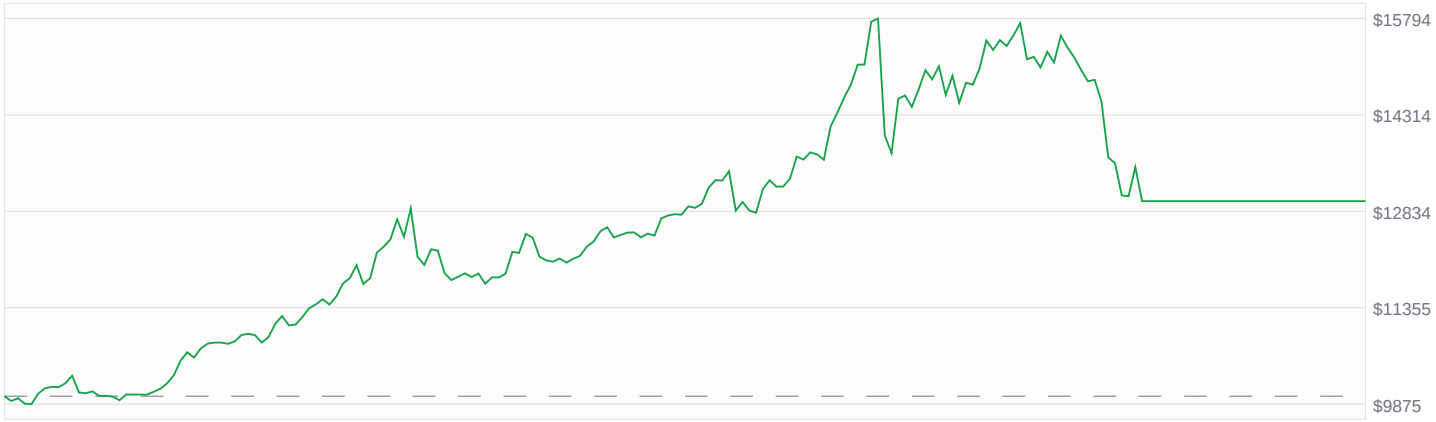
BACKTEST REPORT

Backtest #33965 · GC=F · EVO_EVOEVOEVOE_v668

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_v668 strategy on GC=F delivered a 29.90% return with perfect wins, yet only two trades render the 100% win rate statistically meaningless and the 1.34 Sharpe ratio misleading. A 17.75% drawdown on such a sparse sample indicates high volatility risk rather than robust trend capture, and the lack of transaction costs in the simulation likely inflates final capital to $12,990.02. We must expand the sample size through parameter optimization and walk-forward analysis to validate if this performance is reproducible or merely a curve-fit artifact.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**

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.