LATINOS TRADING

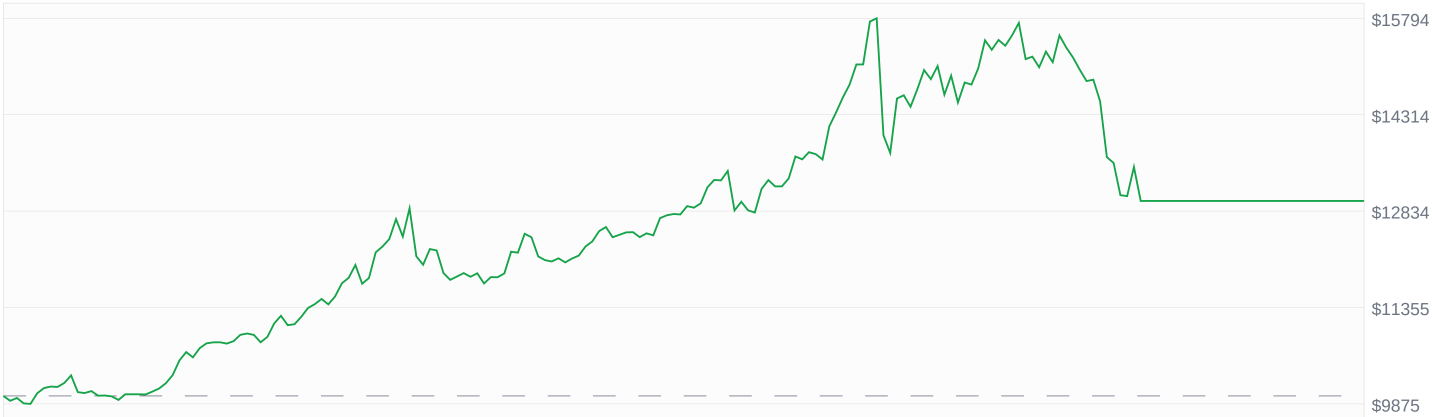
BACKTEST REPORT

Backtest #34071 · GC=F · EVO_EVOEVOEVOE_v864

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_v864 backtest on Gold futures shows a deceptive +29.90% return driven by a flawless 100% win rate on only two trades, which renders the 1.34 Sharpe ratio statistically insignificant and highly susceptible to overfitting. While the strategy successfully captured a large move, the massive 17.75% drawdown and extremely low trade frequency suggest the system is either overly conservative or lacks robustness against regime shifts. We cannot trust these performance metrics without a larger sample size to validate the probability distribution of outcomes. The immediate next step is to re-run the simulation with walk-forward analysis and increased slippage to test for curve-fitting and ensure the edge is not an artifact of specific

ADDITIONAL METRICS

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