LATINOS TRADING

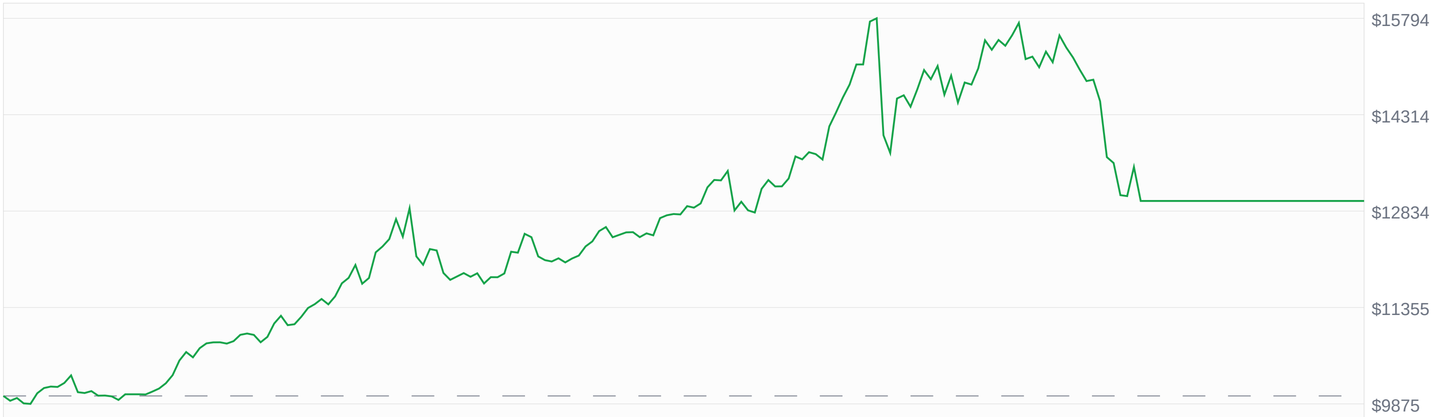
BACKTEST REPORT

Backtest #34112 · GC=F · EVO_EVOEVOEVOE_v722

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_v722 strategy delivered a 29.90% ROI with a perfect 100% win rate on GC=F, yet the sample of only two trades renders the 1.34 Sharpe ratio statistically insignificant and highly prone to overfitting. While the 17.75% maximum drawdown suggests defined risk parameters, the lack of trade diversity prevents any reliable assessment of robustness or true alpha generation. We must treat these results as anecdotal outliers rather than a validated edge, acknowledging that a single losing trade would have obliterated the entire equity curve. The immediate next step is to run a walk-forward optimization on a broader historical dataset to validate if this performance persists beyond this narrow sample.

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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