LATINOS TRADING

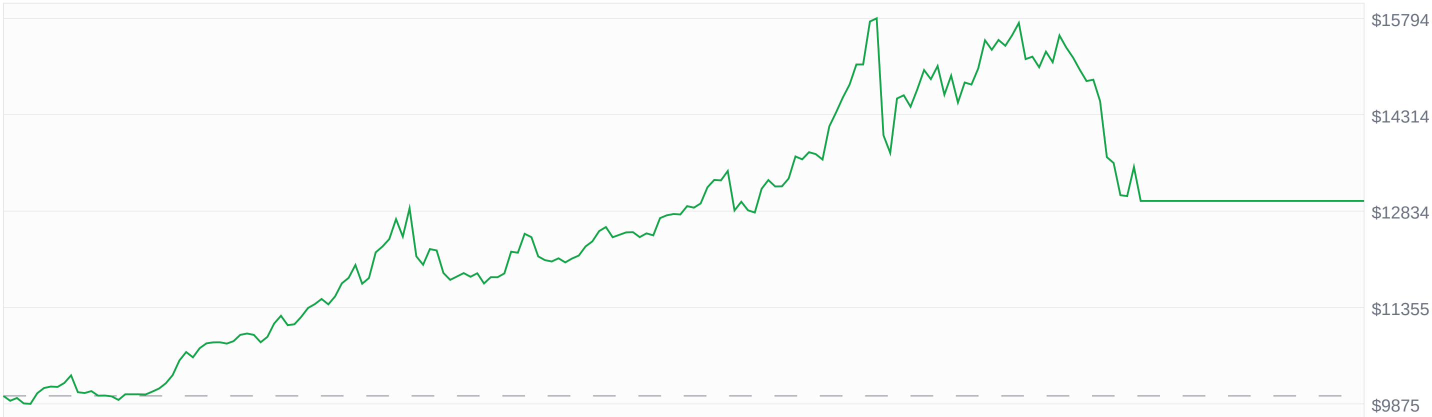
BACKTEST REPORT

Backtest #35103 · GC=F · EVO_EVOEVOEVOE_v1956

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_v1956 strategy generated a +29.90% ROI with a perfect 100% win rate on the Gold futures contract, yet the sample size of only two trades renders the Sharpe ratio of 1.34 statistically unreliable for institutional deployment. While the high return-to-risk profile appears attractive initially, a max drawdown of 17.75% combined with such low trade frequency exposes the model to extreme regime risk and potential overfitting. We must expand the backtest horizon significantly to validate robustness across different market cycles and price regimes before considering live allocation. The next concrete step is to run a walk-forward analysis on an expanded dataset to assess parameter stability and reduce the risk of false positives. This

ADDITIONAL METRICS

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