LATINOS TRADING

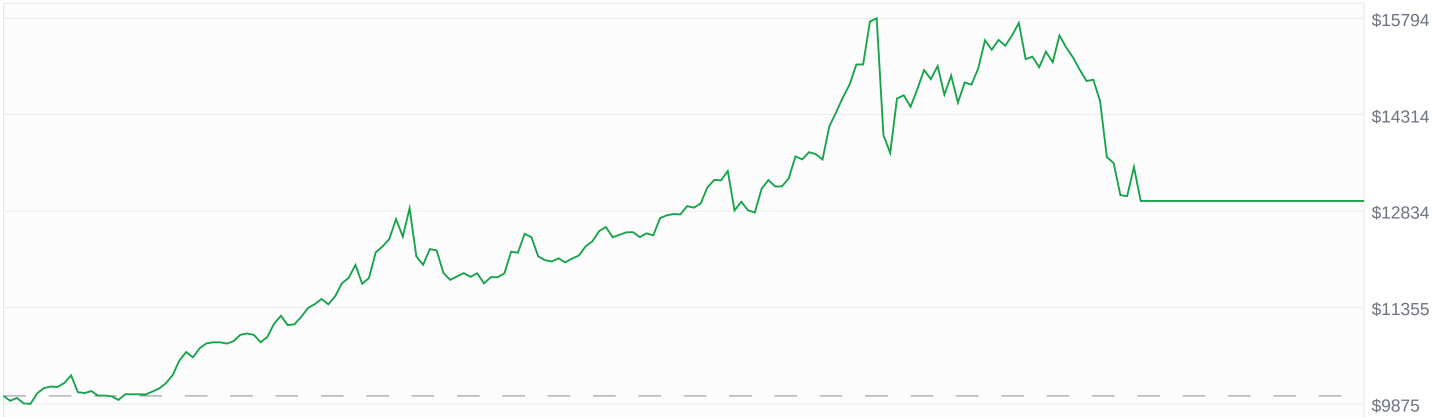
BACKTEST REPORT

Backtest #36957 · GC=F · EVO_EVOEVOGG1R_v462

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_EVOEVOGG1R_v462 strategy on gold futures generated a 29.90% ROI with a perfect 100% win rate, yet this outcome is statistically meaningless given only two trades were executed. A 17.75% maximum drawdown indicates significant vulnerability to adverse price swings, while the 1.34 Sharpe ratio suggests marginal risk-adjusted returns relative to the capital risked. The sample size is far too small to validate the robustness of the signal logic or confirm the strategy's ability to survive extended drawdown periods. The immediate next step is to re-run the simulation with a longer historical dataset or adjust parameters to enforce stricter risk controls before considering live deployment.

ADDITIONAL METRICS

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

Generated 2026-08-27T19:35:26Z · latinostrading.com