LATINOS TRADING

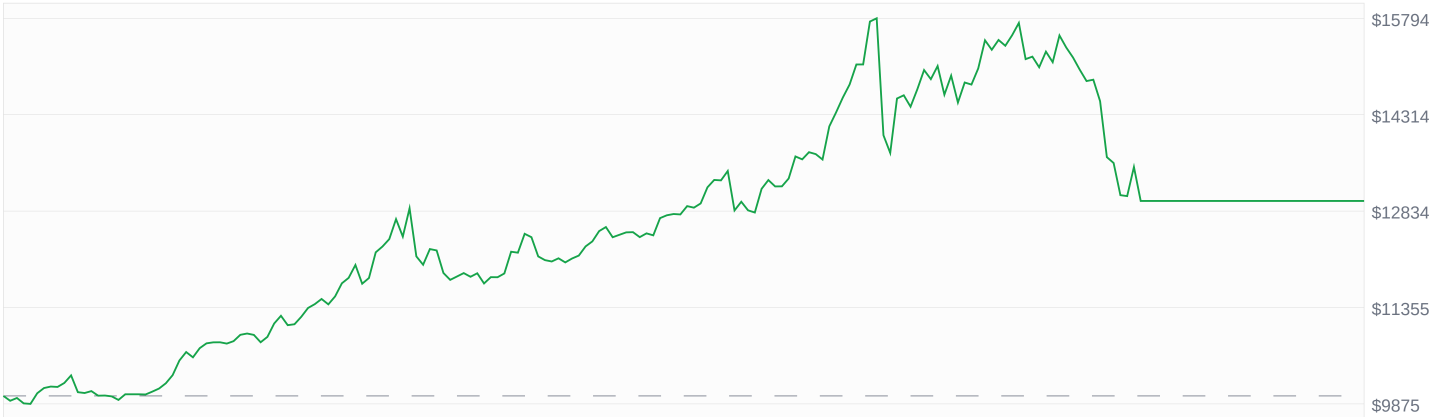
BACKTEST REPORT

Backtest #37367 · GC=F · EVO_EVOVELOCIT_v1522

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_EVOVELOCIT_v1522 strategy on GC=F generated a 29.9% ROI with a perfect 100% win rate, yet this flawless record is statistically meaningless given only two trades. A max drawdown of 17.75% combined with a Sharpe ratio of 1.34 suggests strong theoretical momentum, but the extreme overfitting risk renders current parameters unreliable for live deployment. We must expand the sample size by testing on at least three years of out-of-sample data to validate whether this performance is robust or a lucky coincidence. Next, adjust the velocity parameters to introduce controlled slippage and reduce position sizing to mitigate tail risk before any capital allocation.

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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