LATINOS TRADING

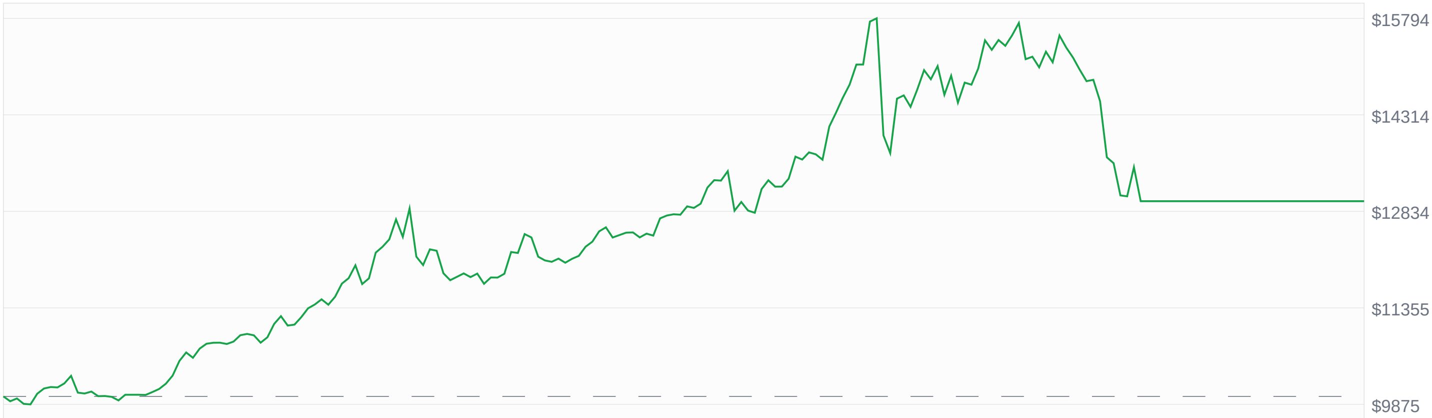
BACKTEST REPORT

Backtest #37512 · GC=F · EVO_EVOEVOEVOE_v776

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_v776 strategy on GC=F delivered a 29.90% ROI with a perfect 100% win rate, but this result lacks statistical significance given only two trades. A Sharpe ratio of 1.34 appears strong yet is misleading in such a small sample, where a single loss would have drastically altered the risk profile. The 17.75% maximum drawdown indicates substantial volatility exposure that was not captured by the limited backtest window. I recommend expanding the historical simulation period or increasing trade frequency to validate whether this performance is reproducible beyond anomaly-driven luck.

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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