LATINOS TRADING

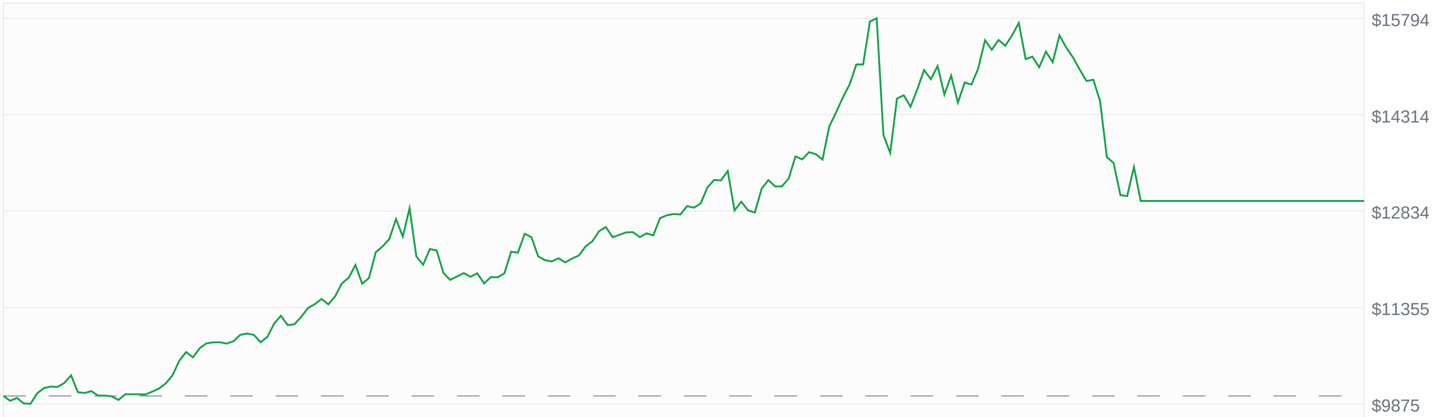
BACKTEST REPORT

Backtest #37943 · 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 generated a +29.90% ROI on GC=F with a perfect 100% win rate, driven by just two trades that yielded a Sharpe ratio of 1.34. However, a 17.75% maximum drawdown and an insufficient sample size severely limit statistical confidence, making the result highly vulnerable to regime changes. The extreme variance suggests the strategy captures noise rather than a persistent edge, rendering the profitability unreliable for live deployment. We must expand the backtest horizon or adjust entry filters to validate performance across multiple market cycles before execution.

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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