LATINOS TRADING

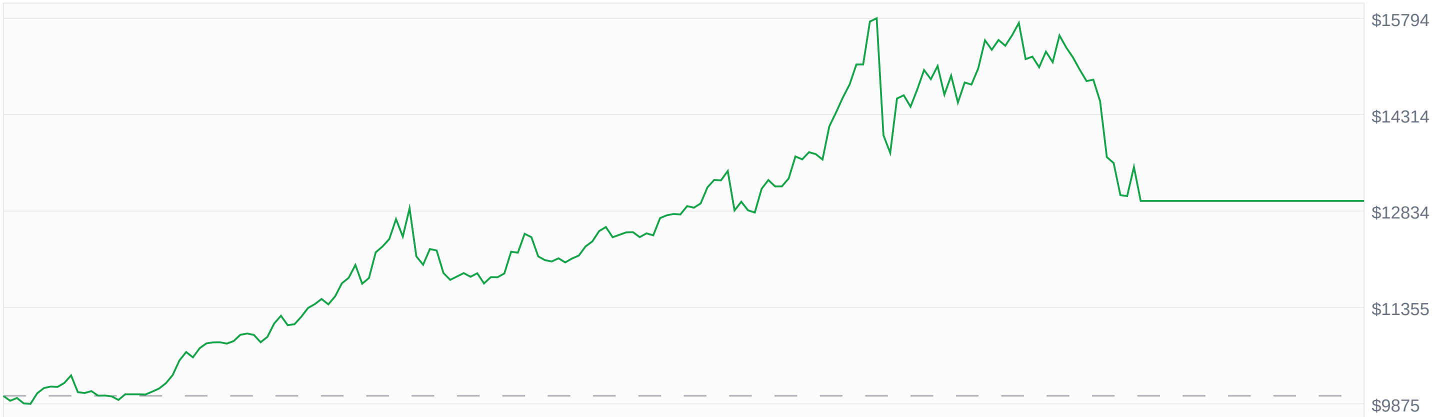
BACKTEST REPORT

Backtest #37978 · GC=F · EVO_EVOEVOEVOE_v1746

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 backtest for GC=F shows a perfect 100% win rate, but this is statistically unreliable given only two trades. A 17.75% drawdown with a 1.34 Sharpe ratio suggests high volatility exposure despite the inflated performance metrics. The strategy likely overfitted to specific price noise rather than capturing robust trends. We must increase sample size through out-of-sample testing or expand the lookback period before deployment.

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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