LATINOS TRADING

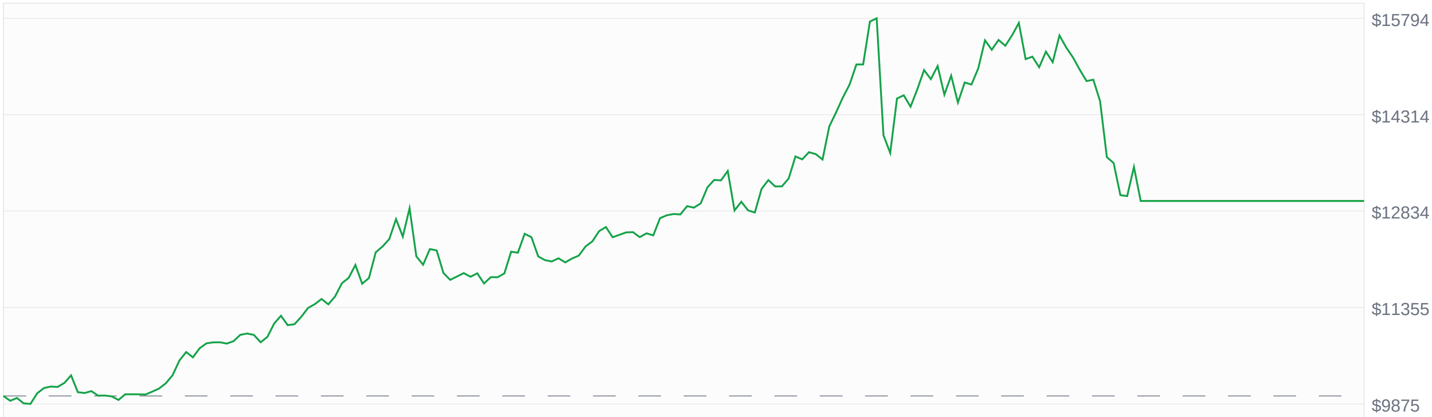
BACKTEST REPORT

Backtest #38038 · GC=F · EVO_EVOEVOEVOE_v1836

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_v1836 backtest on GC=F shows a +29.90% ROI with a perfect 100% win rate, but this result stems from only two trades, rendering the Sharpe ratio of 1.34 statistically insignificant and unrepresentative of live performance. A maximum drawdown of 17.75% indicates substantial risk concentration that could easily expand without diversification or tighter stop logic. One concrete next step is to expand the sample size by backtesting across multiple years of data to validate whether the 100% win rate holds under varied market conditions. Until statistical confidence improves, this strategy should remain in simulation mode without 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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