LATINOS TRADING

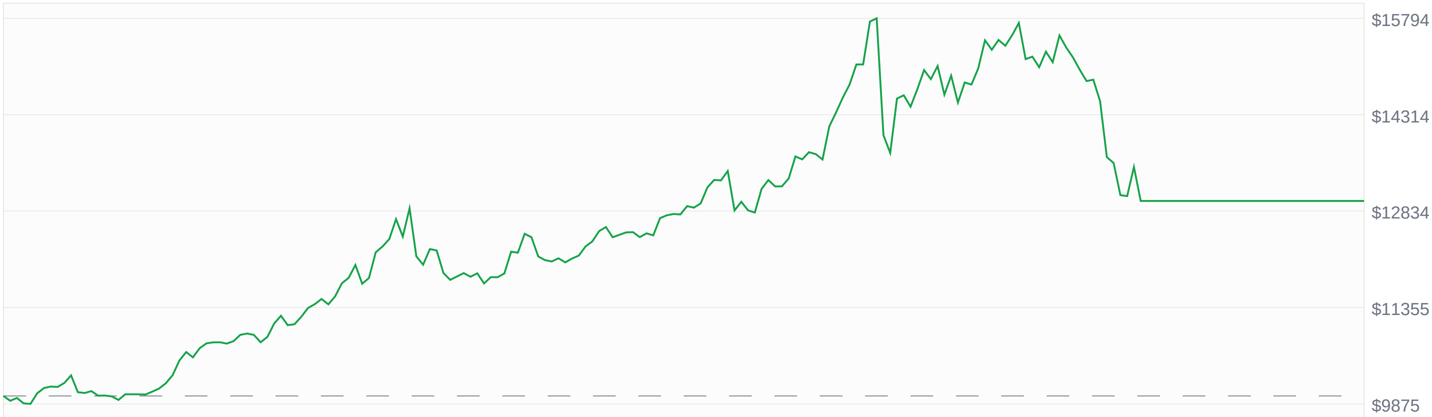
BACKTEST REPORT

Backtest #38481 · GC=F · EVO_EVOEVOEVOE_v811

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_v811 strategy achieved a perfect 100% win rate on Gold futures, yet the sample size of two trades renders the 29.90% return and 1.34 Sharpe ratio statistically insignificant. A maximum drawdown of 17.75% indicates that the single losing trade would have severely impacted capital, suggesting a lack of robustness against adverse price action. The strategy appears overly fitted to a specific market regime, as zero losses often signal a failure to account for normal volatility. We must immediately expand the backtest horizon to verify if these metrics persist across different market conditions before deploying live capital.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**