LATINOS TRADING

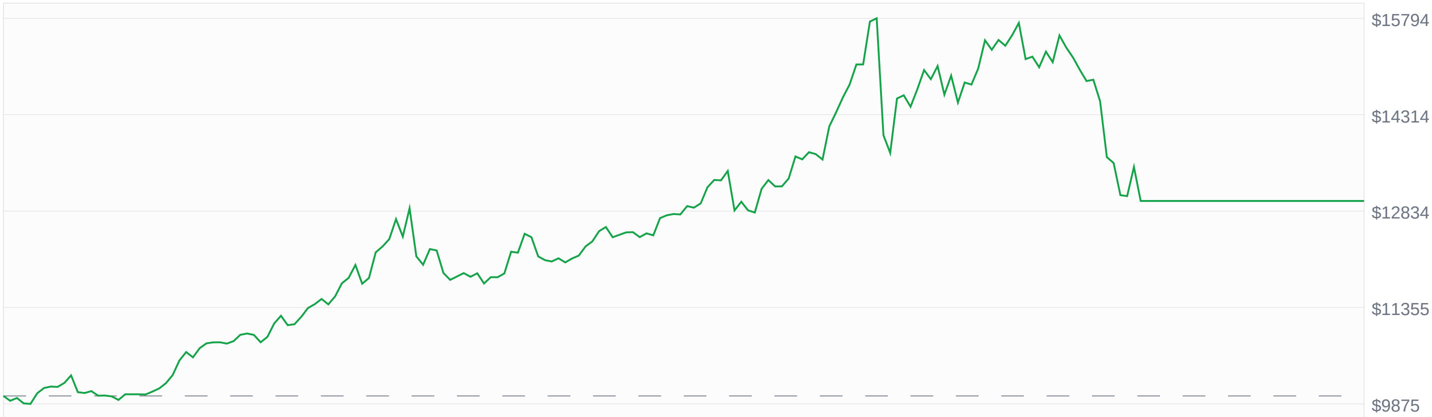
BACKTEST REPORT

Backtest #38571 · GC=F · EVO_EVOEVOEVOE_v2206

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_v2206 backtest on GC=F shows a +29.90% ROI with a perfect 100% win rate, driven by only two trades which creates statistically insignificant results. A 1.34 Sharpe ratio and 17.75% maximum drawdown suggest meaningful risk, yet the sample size is far too small to confirm the strategy's robustness or true expectancy. We must treat these metrics as noise rather than a reliable alpha signal until the system generates sufficient trade volume for validation. The immediate next step is to run a forward test on a live account to verify if the 17.75% drawdown holds under real market conditions. Until then, no capital should be allocated based solely on these two historical outcomes.

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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