LATINOS TRADING

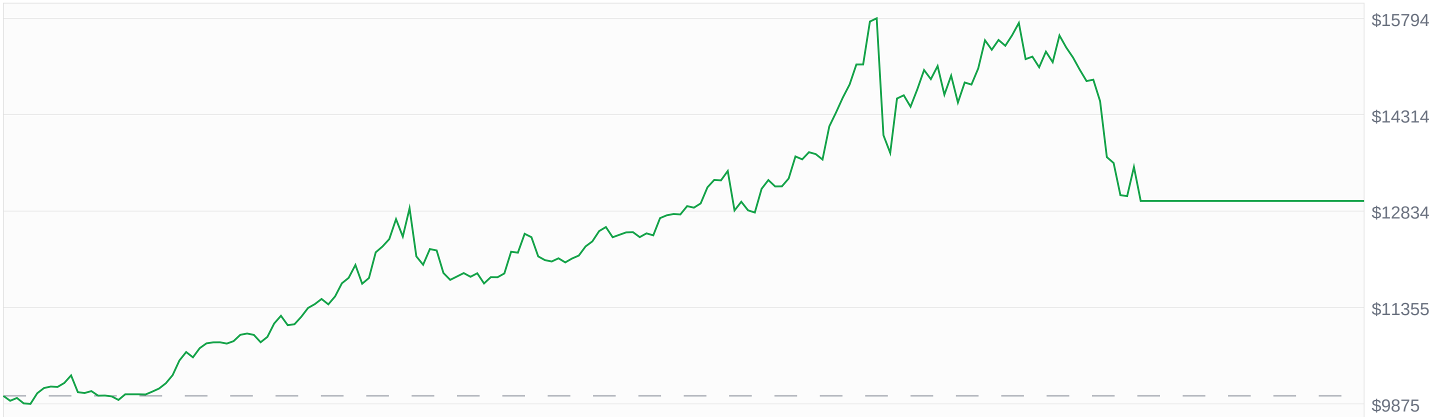
BACKTEST REPORT

Backtest #38602 · GC=F · EVO_EVOEVOEVOE_v600

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_v600 strategy on GC=F delivered a 29.90% ROI with a perfect 100% win rate, yet a mere two trades severely undermines statistical confidence. A 17.75% maximum drawdown on such a small sample size indicates high volatility exposure rather than robust trend capture. While the 1.34 Sharpe ratio suggests decent risk-adjusted returns, it is likely inflated by the limited data points and lack of diversification. We must expand the backtest window and reduce position sizing to validate whether this performance holds under normal market conditions 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**