# LATINOS TRADING

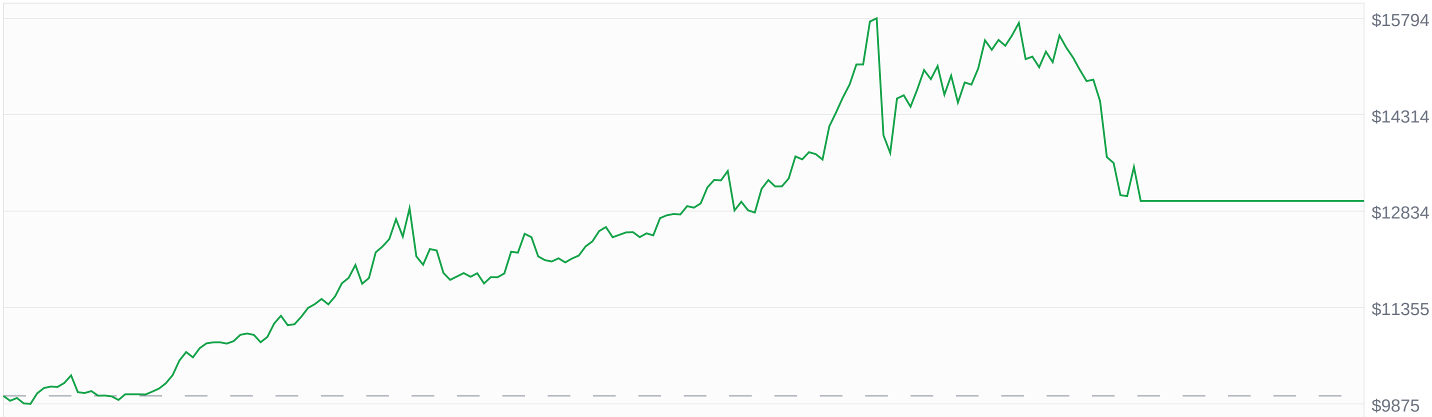
## BACKTEST REPORT

Backtest #38603 · 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 and a Sharpe ratio of 1.34, but executed only two trades. This flawless record is statistically insignificant and likely reflects overfitting rather than robust predictive power given the narrow sample size. The substantial 17.75% maximum drawdown suggests high volatility exposure that was not adequately mitigated by the current logic. A concrete next step is to run an out-of-sample backtest on a distinct time period to validate whether the strategy can replicate results beyond this specific narrow dataset.

### 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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