LATINOS TRADING

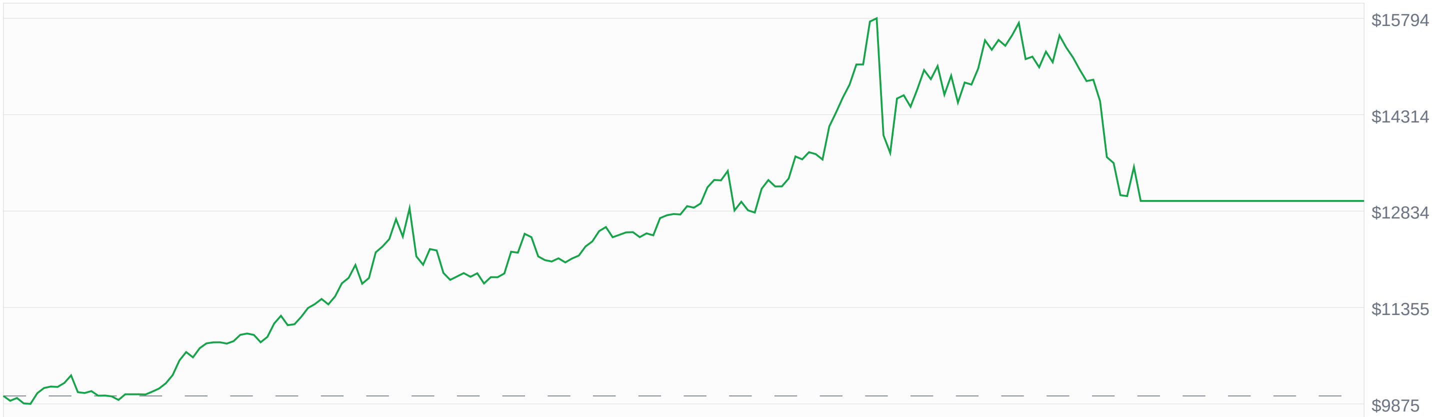
BACKTEST REPORT

Backtest #38648 · GC=F · EVO_EVOEVOEVOE_v621

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_v621 backtest on GC=F shows a deceptive 100% win rate driven by a mere two trades, rendering the 1.34 Sharpe ratio statistically meaningless for any real-world deployment. A 17.75% maximum drawdown on such a small sample indicates extreme volatility risk that contradicts the apparent profitability of the strategy. Institutional confidence is non-existent because the lack of trade frequency prevents any assessment of strategy robustness or consistency. The only viable next step is to re-run the simulation on a longer historical dataset to validate if the high ROI persists under varied market regimes.

ADDITIONAL METRICS

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