LATINOS TRADING

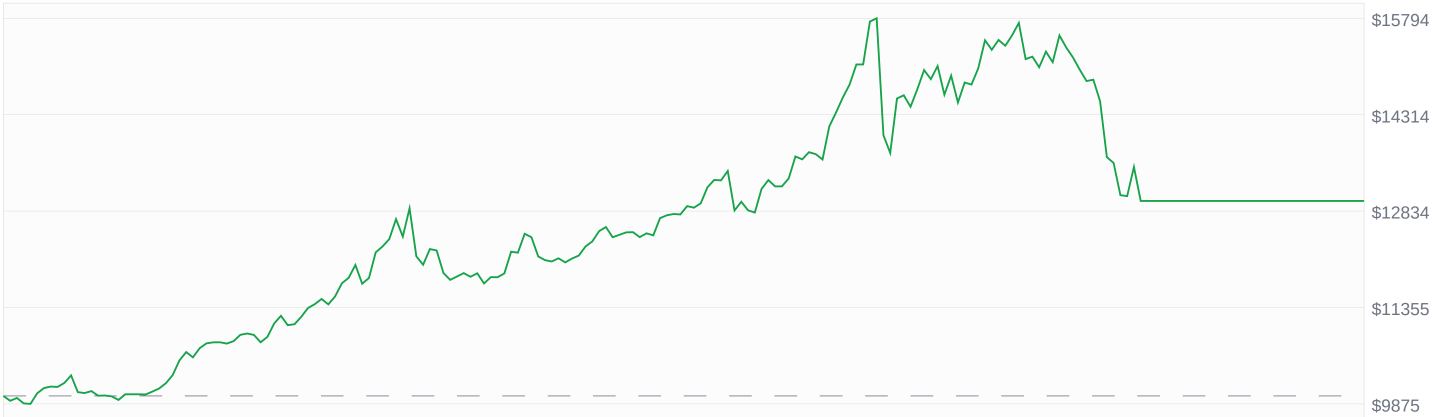
BACKTEST REPORT

Backtest #38805 · GC=F · EVO_EVOEVOEVOE_v704

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_v704 strategy on GC=F achieved a 29.90% ROI with a perfect 100% win rate, yet this statistical anomaly stems from only two trades, rendering the Sharpe ratio of 1.34 and the 17.75% drawdown insufficient for institutional confidence. While the positive return indicates potential directional accuracy, the extreme sample size introduces severe overfitting risks that invalidate any conclusion regarding robustness. The high drawdown suggests significant volatility exposure, which is uncharacteristic for a strategy with such an elevated win rate on a single underlying asset. Consequently, expanding the backtest window to include more diverse market regimes is the mandatory next step to validate whether this performance is genuine or a

ADDITIONAL METRICS

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