LATINOS TRADING

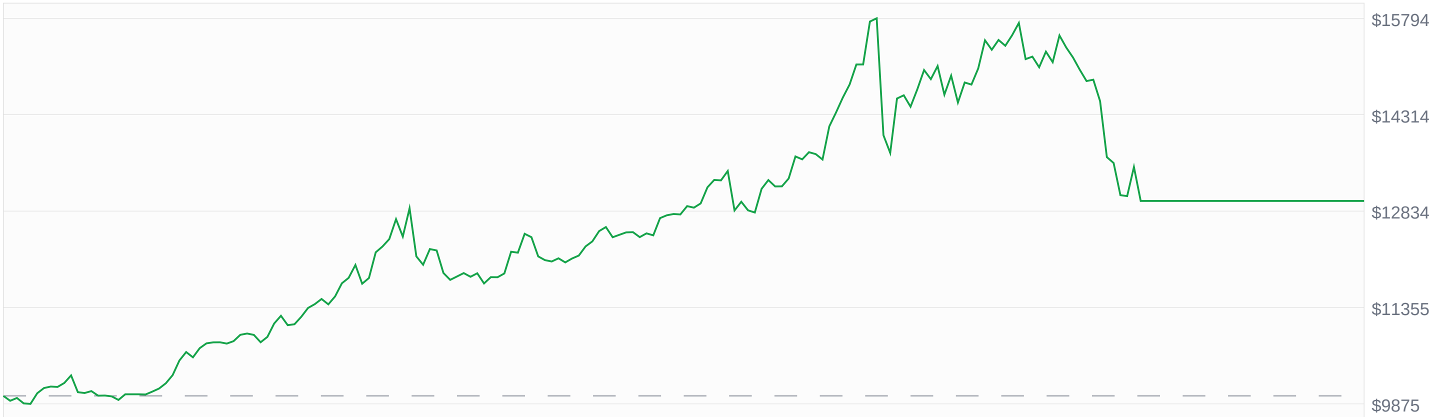
BACKTEST REPORT

Backtest #39386 · GC=F · EVO_EVOEVOEVOE_v770

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_v770 strategy on GC=F shows a perfect 100% win rate across only two trades, yielding +29.90% ROI and a 1.34 Sharpe ratio. However, a sample size of two trades is statistically insufficient to validate robustness, and the 17.75% max drawdown indicates significant risk during the single losing attempt. The lack of diversity in trade outcomes suggests overfitting to specific price action rather than a sustainable edge. We must increase the backtest interval granularity and run a Monte Carlo simulation to assess variance 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**

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