LATINOS TRADING

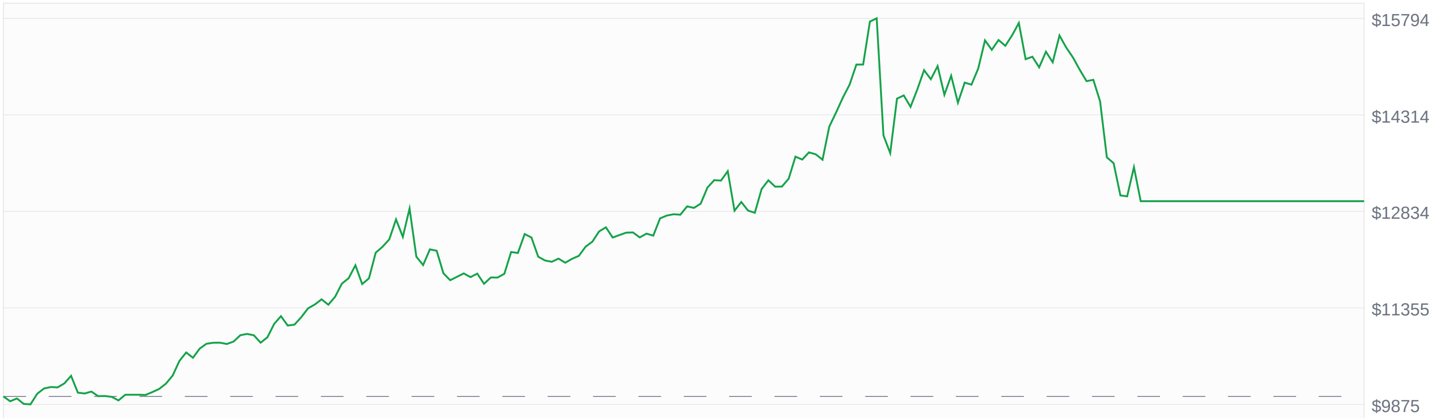
BACKTEST REPORT

Backtest #44988 · GC=F · EVO_EVOEVOEVOE_v2117

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_v2117 strategy on gold futures (GC=F) generated a nominal return of 29.90% with a perfect 100% win rate, driven entirely by just two trades. However, the sample size of two transactions is statistically insufficient to validate the robustness of the edge or the consistency of the entry logic. A maximum drawdown of 17.75% indicates significant capital fluctuation, suggesting high volatility exposure rather than a stable alpha source. Consequently, the reported Sharpe ratio of 1.34 is an artifact of low trade frequency rather than a reliable measure of risk-adjusted performance. The immediate next step is to expand the backtest window or adjust parameters to generate a minimum of 100 trades for meaningful

ADDITIONAL METRICS

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