LATINOS TRADING

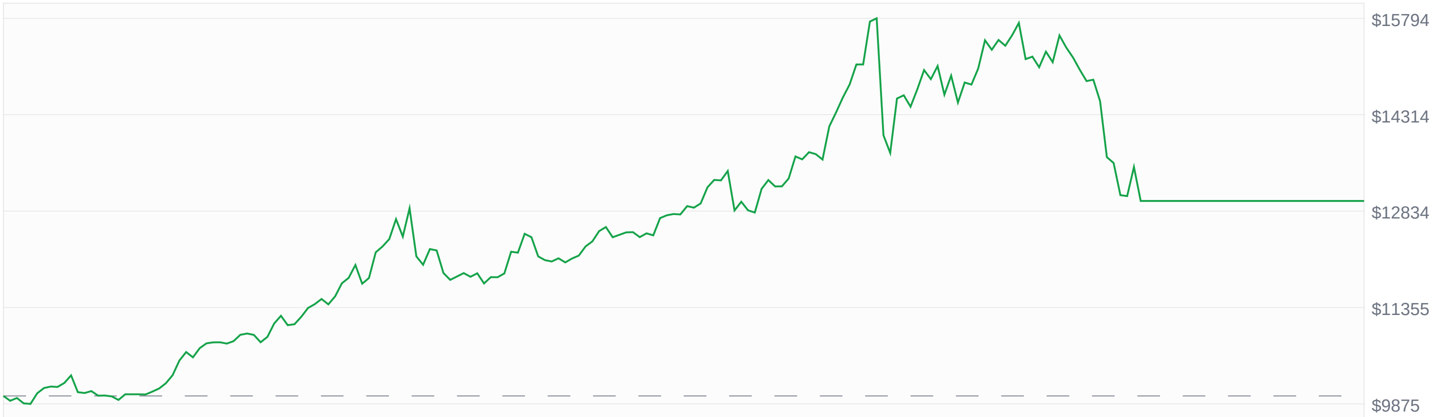
BACKTEST REPORT

Backtest #46108 · GC=F · EVO_EVOEVOEVOE_v769

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_v769 strategy on GC=F delivered a +29.90% ROI with a flawless 100% win rate, yet the sample of only two trades severely undermines statistical confidence in these metrics. A maximum drawdown of 17.75% suggests high volatility exposure that was not captured by such a small dataset, making the 1.34 Sharpe ratio potentially misleading. While the positive returns are promising, the lack of trade frequency prevents a robust assessment of strategy resilience or risk-adjusted performance under varied market conditions. Before deploying live capital, we must run a more extensive backtest on historical data to validate if this 100% success rate is reproducible or a statistical anomaly.

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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