LATINOS TRADING

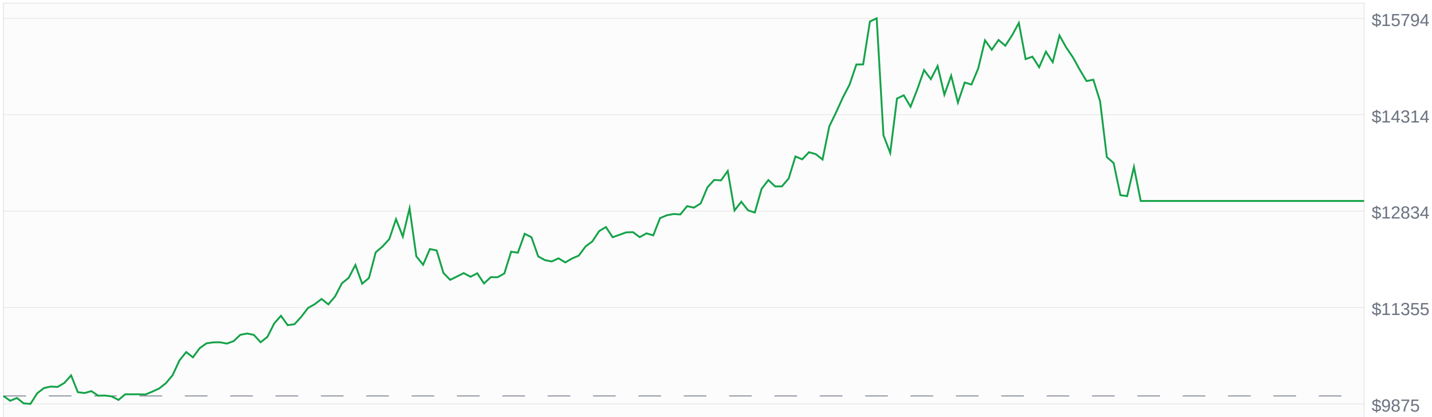
BACKTEST REPORT

Backtest #39901 · GC=F · EVO_EVOEVOEVOE_v2079

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_v2079 strategy delivered a 29.90% ROI on GC=F with a perfect 100% win rate, yet the sample size of only two trades renders statistical confidence negligible. The 1.34 Sharpe ratio suggests acceptable risk-adjusted returns, but a 17.75% maximum drawdown indicates significant volatility exposure that is impossible to quantify with such limited data. This result is likely an outlier rather than a robust signal, as true alpha requires hundreds of trades to validate consistency. The next step is to run an out-of-sample backtest on a longer historical dataset to determine if the strategy can replicate these results without overfitting to past noise.

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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