LATINOS TRADING

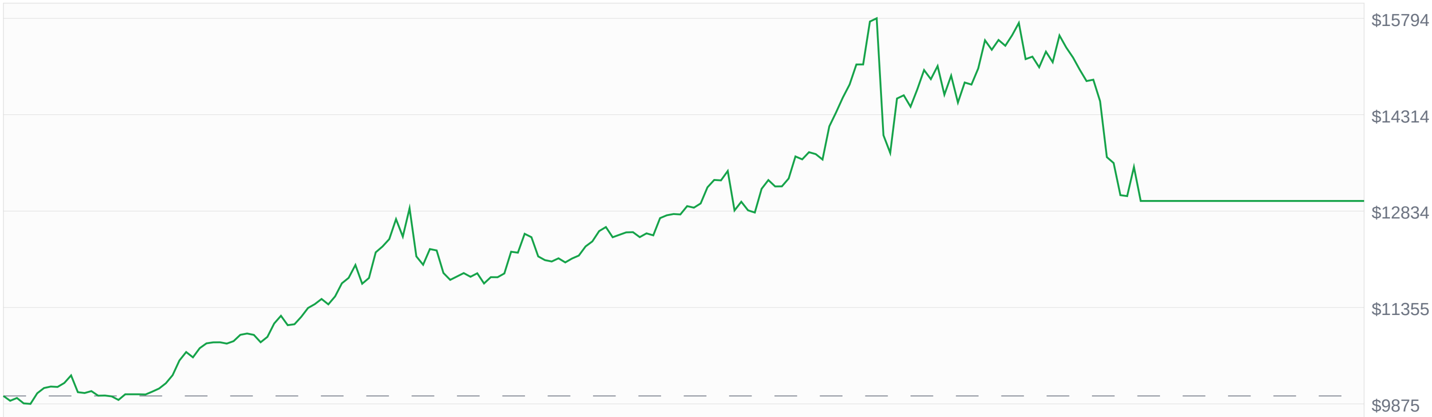
BACKTEST REPORT

Backtest #44009 · GC=F · EVO_EVOEVOEVOE_v2062

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_v2062 strategy generated a +29.90% return on GC=F with a perfect 100% win rate, yet this performance is statistically meaningless given only two trades were executed. A 17.75% maximum drawdown exposes significant tail risk, while the low trade count prevents any reliable assessment of strategy robustness or consistency. The reported Sharpe ratio of 1.34 is mathematically inflated by the narrow sample size and does not reflect true risk-adjusted performance. Re-running the simulation with expanded lookback periods or lower transaction costs is essential to validate whether these results are reproducible.

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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