LATINOS TRADING

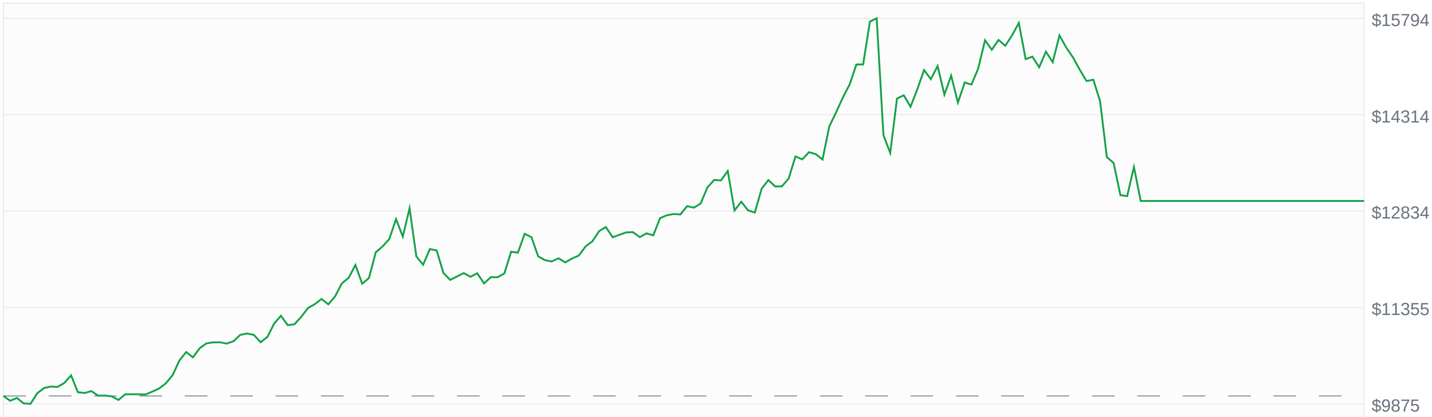
BACKTEST REPORT

Backtest #44758 · GC=F · EVO_EVOEVOEVOE_v2107

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_v2107 strategy on GC=F shows a +29.90% return with a flawless 100% win rate, yet the sample of only two trades renders the Sharpe ratio of 1.34 statistically insignificant and the zero-loss record meaningless. A maximum drawdown of 17.75% reveals substantial volatility that is not captured by such a small dataset, creating a high probability of overfitting to a specific market regime. We must treat these results as anecdotal rather than proof of robustness until the system generates enough signals to validate consistency across different market conditions. The immediate next step is to run a walk-forward analysis to confirm whether the edge persists outside the specific parameter set that produced these initial

ADDITIONAL METRICS

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