

LATINOS TRADING

BACKTEST REPORT

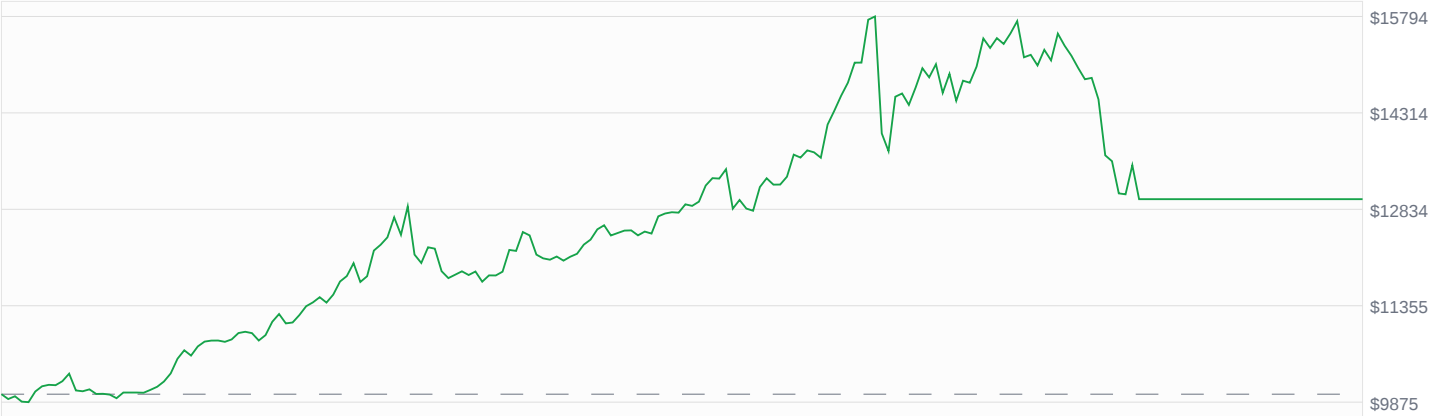


Backtest #45164 · GC=F · EVO_EVOEVOE_v2349

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_EVOEVOE_v2349 strategy on GC=F delivered a +29.90% return with a perfect 100% win rate, yet this result is statistically meaningless due to only two trades. A 17.75% maximum drawdown combined with a Sharpe ratio of 1.34 suggests high volatility exposure rather than consistent alpha generation. The sample size is insufficient to validate the robustness of the entry logic or confirm true risk-adjusted performance. We must increase the trade count or adjust parameters to filter out outlier luck before deploying real capital.

ADDITIONAL METRICS

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