LATINOS TRADING

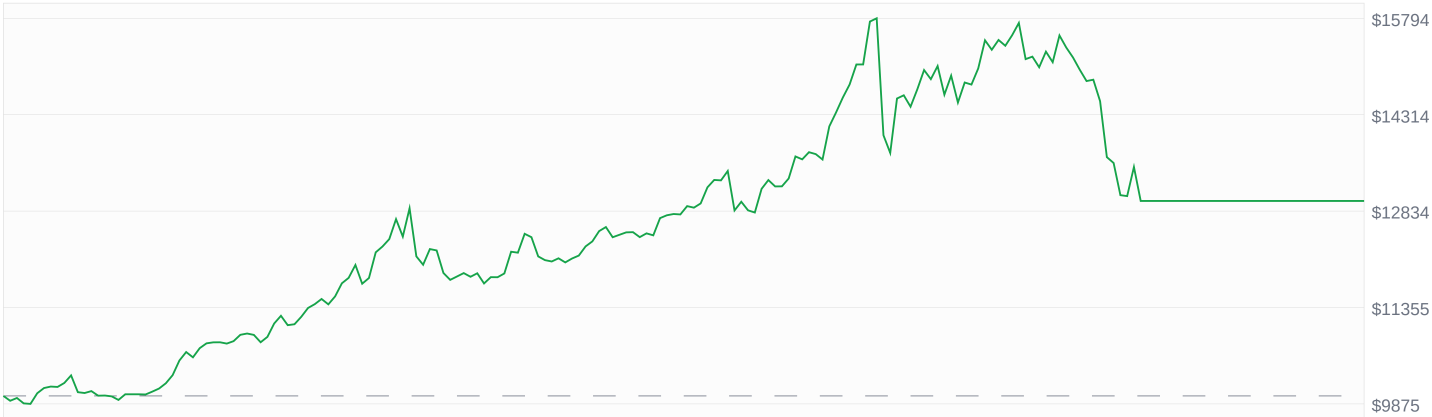
BACKTEST REPORT

Backtest #43964 · GC=F · EVO_EVOEVOEVOE_v1931

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_v1931 strategy on GC=F delivered a 29.90% ROI with a perfect 100% win rate, yet the statistical validity is negligible given only two trades executed. A Sharpe ratio of 1.34 appears promising initially, but the 17.75% maximum drawdown indicates significant volatility exposure that a minimal sample size fails to capture reliably. Relying on such a short equity curve risks overfitting to specific market noise rather than demonstrating robust alpha generation across different market regimes. The primary next step is to expand the backtest horizon to at least 50 trades to ensure the win rate and drawdown metrics stabilize before live deployment.

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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