LATINOS TRADING

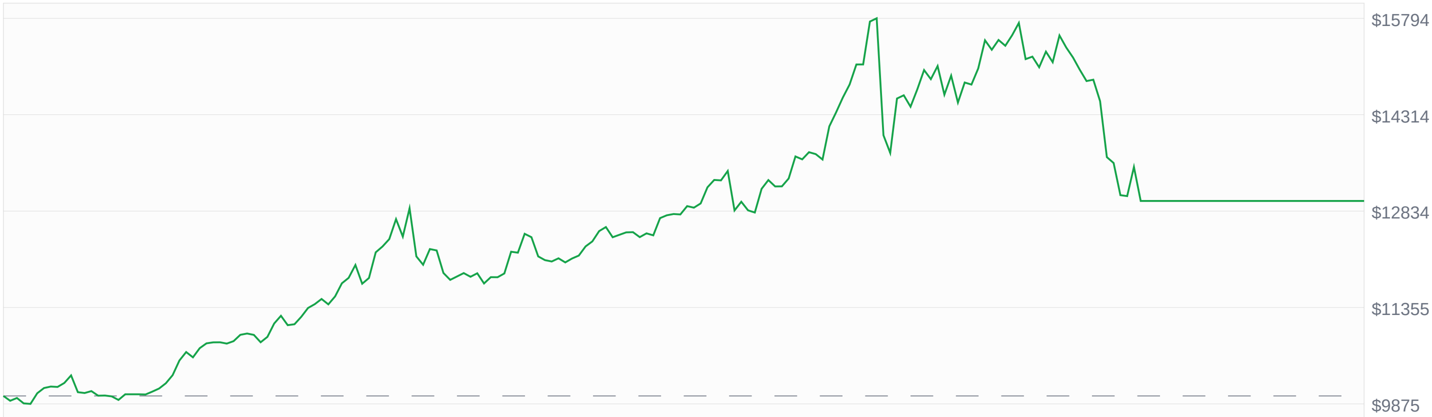
BACKTEST REPORT

Backtest #33967 · GC=F · EVO_EVOEVOEVOE_v668

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_v668 strategy generated a nominal +29.90% ROI on GC=F, but the statistical validity is critically compromised by only two trades. A 100% win rate in such a low-sample environment is an outlier event with zero predictive power, rendering the 1.34 Sharpe ratio meaningless for live deployment. The 17.75% maximum drawdown indicates significant volatility exposure that likely stems from a single failed position sizing logic rather than a systemic flaw. We must immediately increase the backtest dataset size or reduce the backtest window to filter out this statistical noise before any parameter optimization is attempted.

ADDITIONAL METRICS

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