

LATINOS TRADING

BACKTEST REPORT



Backtest #33967 · GC=F · EVO_EVOEVOE_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_EVOEVOE_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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.