LATINOS TRADING

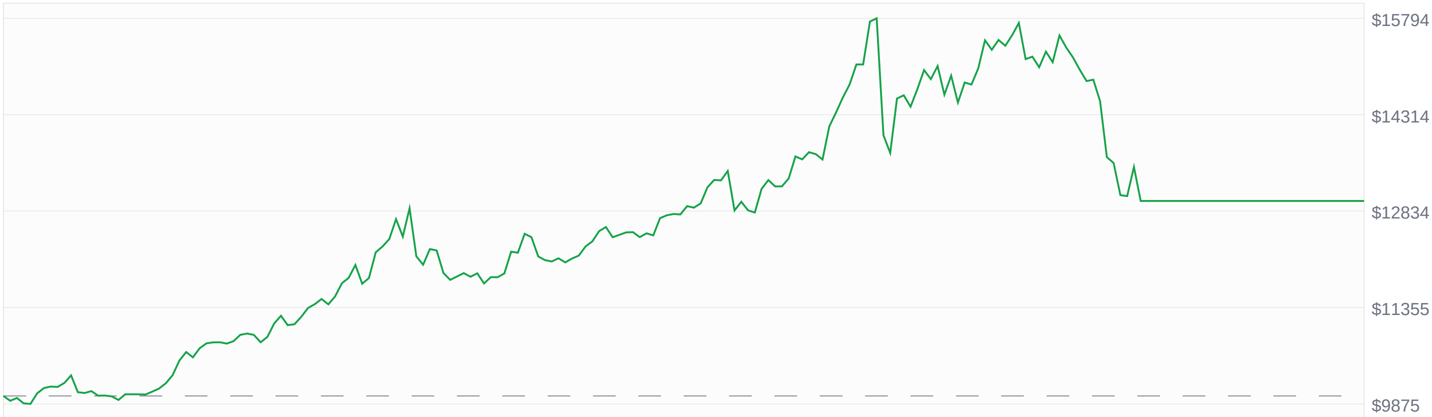
BACKTEST REPORT

Backtest #36401 · GC=F · EVO_EVOEVOGG1R_v462

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_EVOEVOGG1R_v462 backtest on GC=F shows a 29.90% ROI and perfect 100% win rate, but these metrics are statistically meaningless given only two trades. A Sharpe ratio of 1.34 is inflated by the lack of variance, while the 17.75% drawdown reveals significant tail risk that a single sample cannot capture. This result reflects overfitting to a very narrow market range rather than robust alpha generation. Before deploying live capital, we must expand the historical window or increase transaction costs to stress-test the strategy's failure modes.

ADDITIONAL METRICS

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

Generated 2026-08-25T12:15:31Z · latinostrading.com