LATINOS TRADING

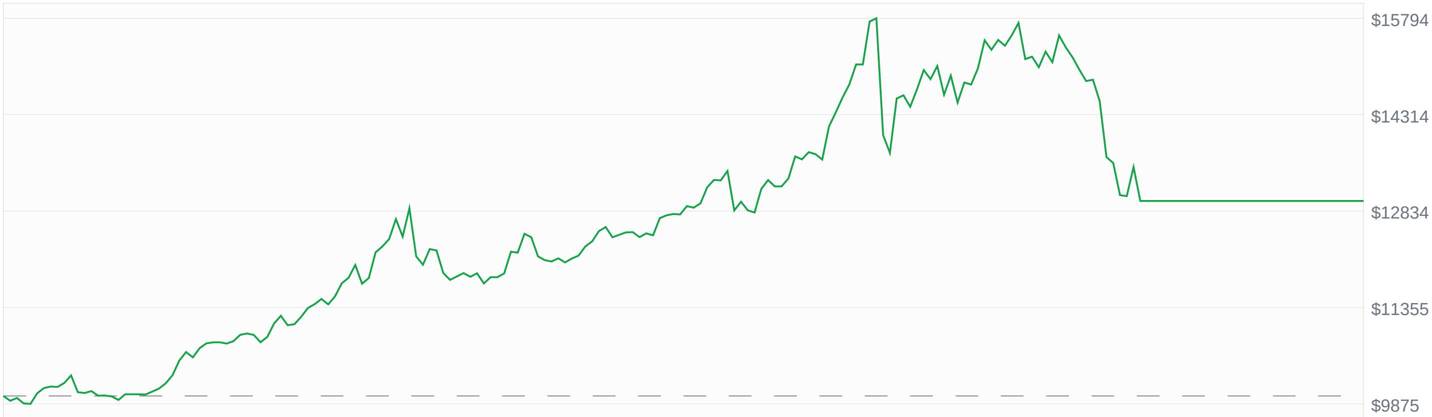
BACKTEST REPORT

Backtest #37010 · GC=F · EVO_EVOEVOEVOE_v770

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_v770 strategy on GC=F delivered a 29.90% return with a perfect 100% win rate, but this result stems from only two trades, rendering the statistical sample size insufficient for institutional confidence. A Sharpe ratio of 1.34 appears robust yet is misleadingly inflated by the lack of losing trades and the 17.75% maximum drawdown, indicating significant fragility. The extreme variance suggests overfitting rather than genuine alpha, as a real-world regime shift could easily expose the strategy to substantial losses. We must expand the backtest window to at least 200 trades and stress-test against volatile commodity regimes to validate the edge. Proceeding with live deployment at this stage would be premature and risky given the data

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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