LATINOS TRADING

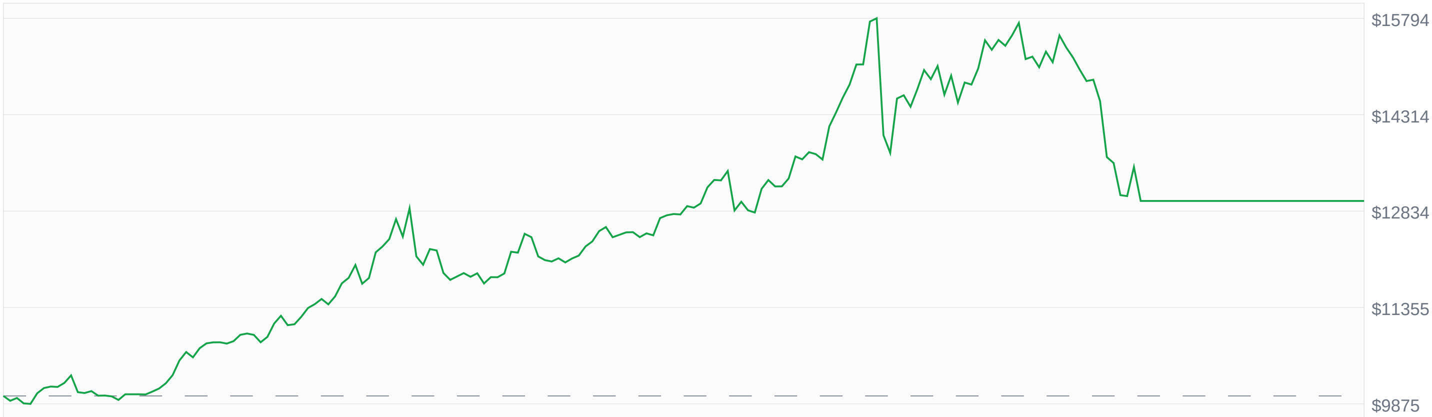
BACKTEST REPORT

Backtest #37187 · GC=F · EVO_EVOEVOEVOE_v1746

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_v1746 strategy on GC=F achieved a 29.90% ROI, yet this result is statistically meaningless due to only two trades. A perfect win rate with such a small sample size indicates overfitting rather than genuine alpha, while the 17.75% drawdown suggests significant exposure risk per trade. The 1.34 Sharpe ratio is misleading without volume context, and the high final capital implies aggressive position sizing that likely generated the extreme results. We must expand the test set across multiple years to validate robustness before deploying this logic.

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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