LATINOS TRADING

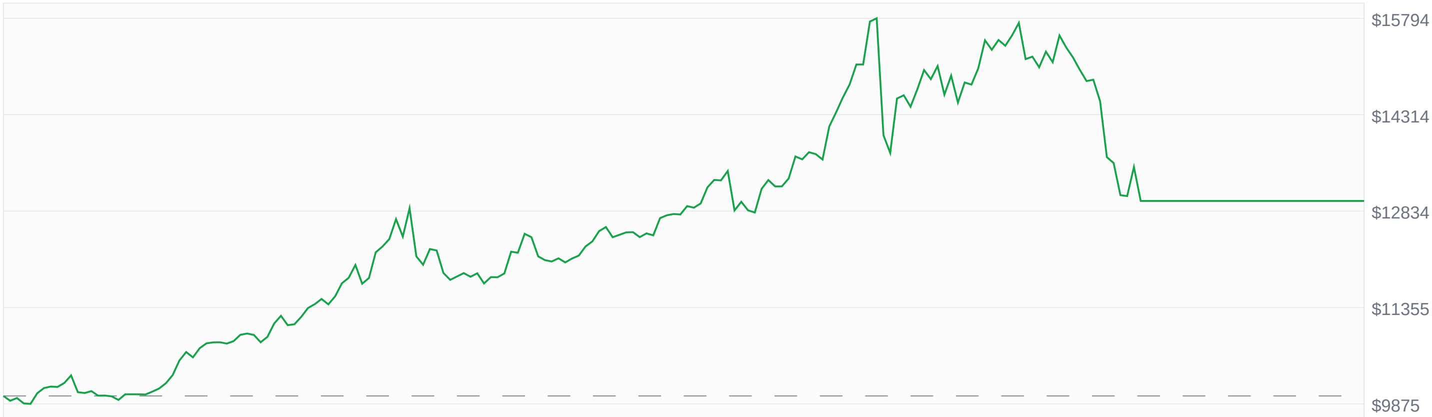
BACKTEST REPORT

Backtest #37247 · GC=F · EVO_EVOEVOEVOE_v790

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_v790 strategy on GC=F delivered a +29.90% return with a perfect 100% win rate, yet this result lacks statistical validity due to only two trades. A 17.75% maximum drawdown combined with a 1.34 Sharpe ratio suggests high variance rather than consistent edge, indicating the sample size is insufficient to confirm robustness. The strategy likely captured a specific volatility regime rather than a structural market alpha, making the performance highly sensitive to regime changes. We must expand the test period or reduce position sizing to mitigate the risk of overfitting to a narrow data window. The next step is to run a walk-forward analysis to validate whether these parameters hold across different market regimes.

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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