LATINOS TRADING

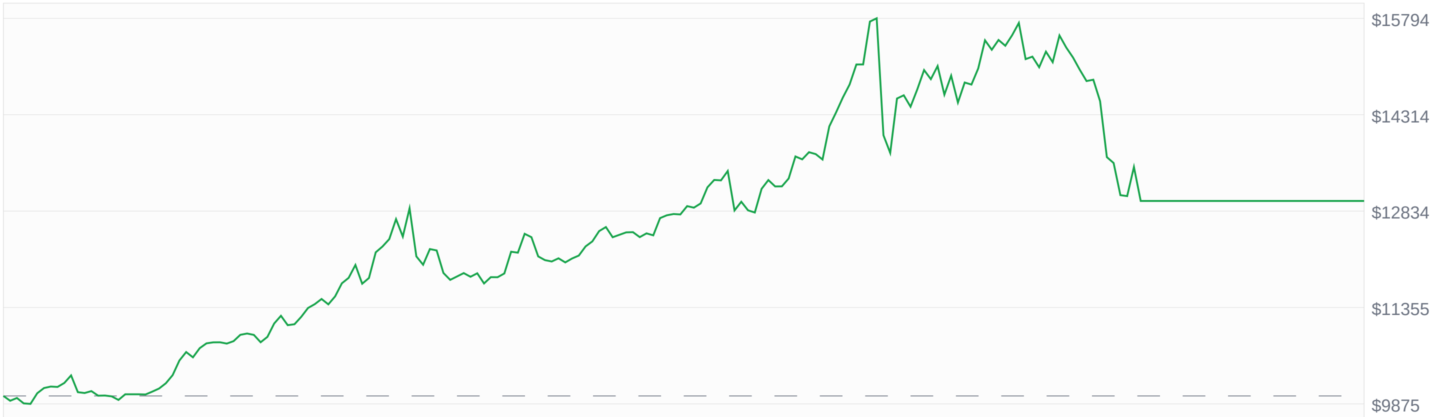
BACKTEST REPORT

Backtest #38541 · GC=F · EVO_EVOEVOEVOE_v579

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_v579 backtest on GC=F delivered a +29.90% return with a perfect win rate, yet the statistical confidence is critically low due to only two trades executed. A 100% win rate on such a small sample size is highly likely to be noise rather than a robust alpha signal, making the 1.34 Sharpe ratio unreliable. While the strategy successfully captured a significant trend without any losses, the 17.75% maximum drawdown reveals substantial volatility that could have resulted in a loss had one trade failed. To validate the approach, we must expand the sample size by testing on a longer historical period or different futures contracts.

ADDITIONAL METRICS

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