LATINOS TRADING

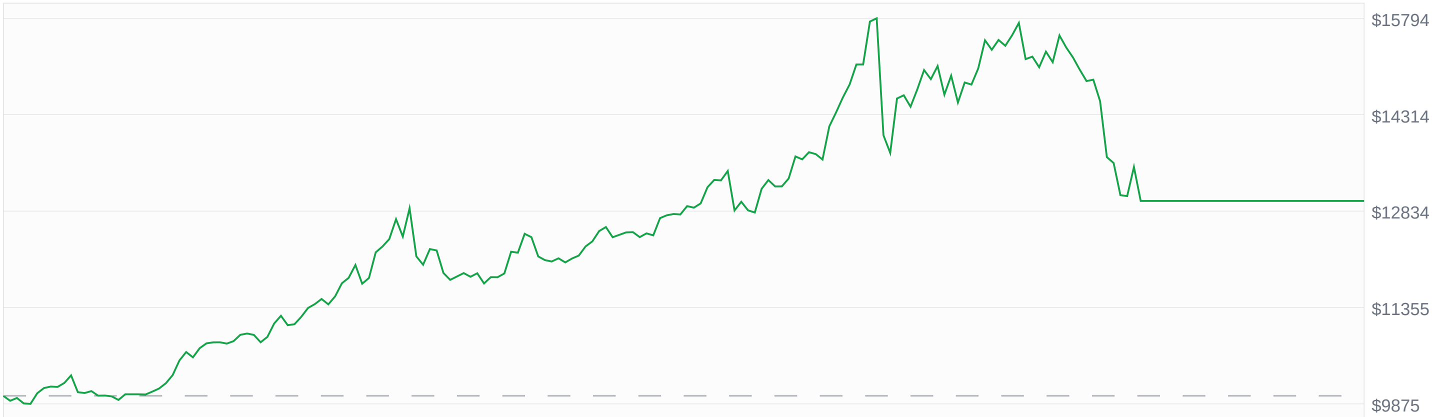
BACKTEST REPORT

Backtest #40208 · GC=F · EVO_EVOEVOEVOE_v1979

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_v1979 backtest on GC=F shows a theoretical +29.90% gain, but this result is statistically meaningless due to only two trades. A perfect 100% win rate with just two executions lacks any confidence interval, and a 17.75% drawdown suggests significant volatility risk that the short sample cannot quantify. The 1.34 Sharpe ratio is inflated by the extremely low trade frequency, failing to account for potential execution slippage or market impact in a live environment. We must expand the test window to capture various market regimes and verify if this strategy generates consistent alpha or simply captures a rare anomaly.

ADDITIONAL METRICS

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

Generated 2026-08-31T21:06:46Z · latinostrading.com