LATINOS TRADING

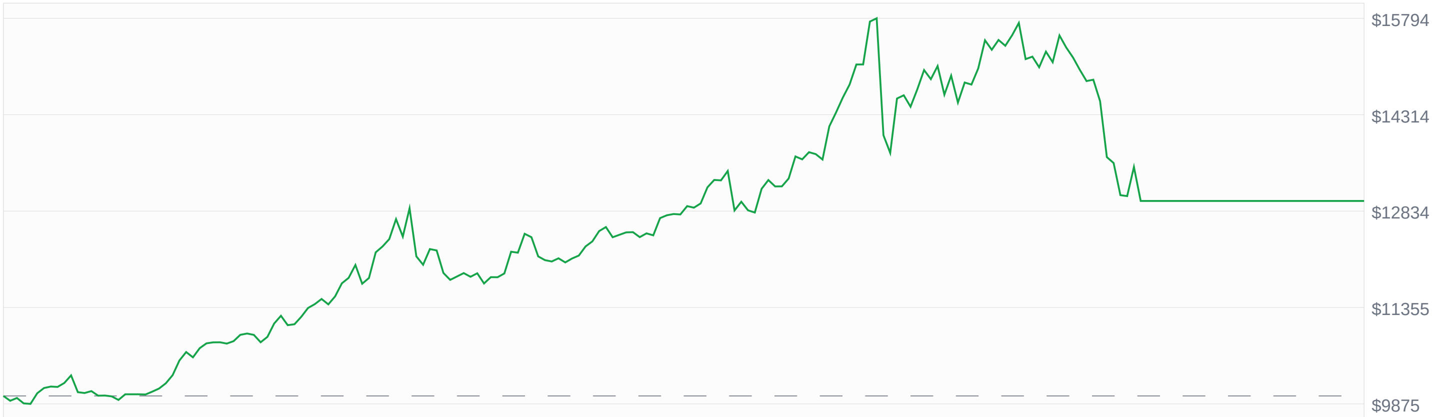
BACKTEST REPORT

Backtest #43867 · GC=F · EVO_EVOEVOGG1R_v1656

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_EVOEVOGG1R_v1656 backtest on GC=F shows a deceptive +29.90% ROI and perfect 100% win rate, yet the statistical significance is negligible with only two trades. A 17.75% drawdown indicates high volatility exposure that the current sample size fails to quantify reliably, and the Sharpe ratio of 1.34 is misleadingly optimistic given the lack of trade frequency. The strategy's apparent robustness is likely an artifact of overfitting to a tiny dataset rather than genuine edge. We must expand the test to at least 50 trades or introduce walk-forward validation to confirm if the alpha persists.

ADDITIONAL METRICS

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