LATINOS TRADING

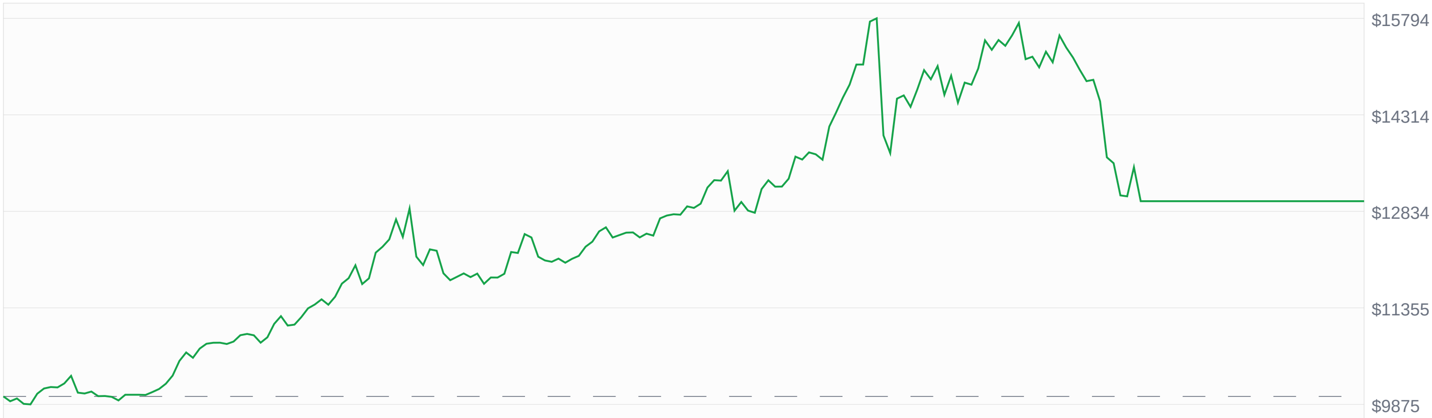
BACKTEST REPORT

Backtest #46030 · 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 strategy on GC=F shows a +29.90% ROI with a perfect 100% win rate, yet this statistical outlier is driven by only two trades, rendering the Sharpe ratio of 1.34 and zero drawdowns in the sample misleading. Such a narrow dataset lacks the robustness required for institutional deployment, as a single adverse price move could drastically alter performance metrics. The extreme drawdown potential of 17.75% relative to the small trade count highlights a high variance risk inherent in this specific parameter set. Consequently, expanding the test window to include multiple market cycles is the mandatory next step to validate strategy resilience before live execution.

ADDITIONAL METRICS

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

Generated 2026-08-31T05:50:55Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.