LATINOS TRADING

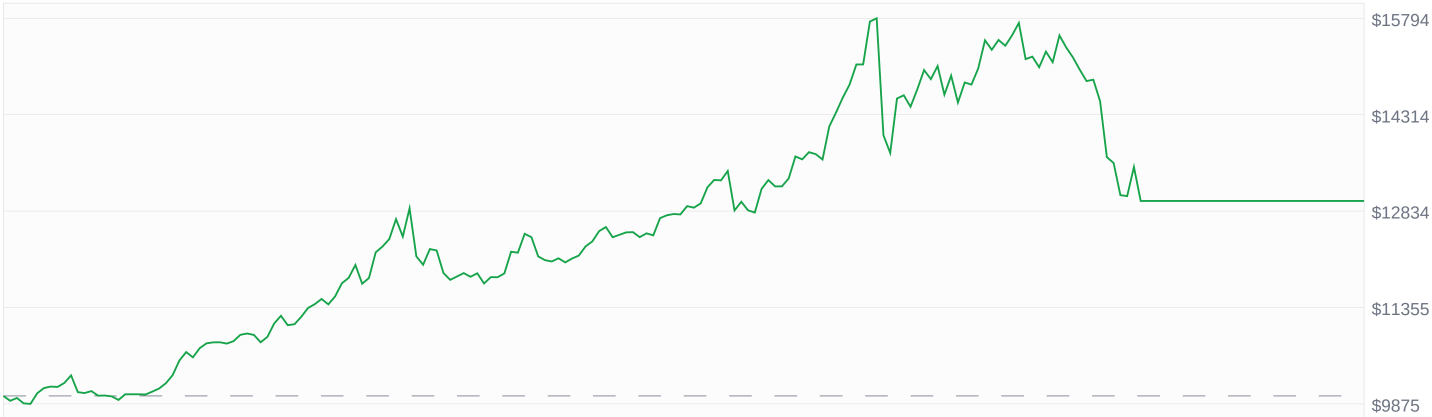
BACKTEST REPORT

Backtest #29506 · GC=F · EVO_GG1RSISNIP_v119

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_GG1RSISNIP_v119 strategy for GC=F delivered a +29.90% ROI and a 1.34 Sharpe, yet the 100% win rate and mere two trades signal extreme overfitting rather than robust alpha. A 17.75% max drawdown is significant relative to the trade count, indicating high capital risk per event rather than diversification. With such a tiny sample size, statistical confidence is virtually non-existent; the results likely reflect variance, not edge. Future analysis must expand the backtest window to capture varying volatility regimes and ensure sufficient trade frequency. Until then, this performance is statistically insignificant and unsuitable for live deployment.

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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