LATINOS TRADING

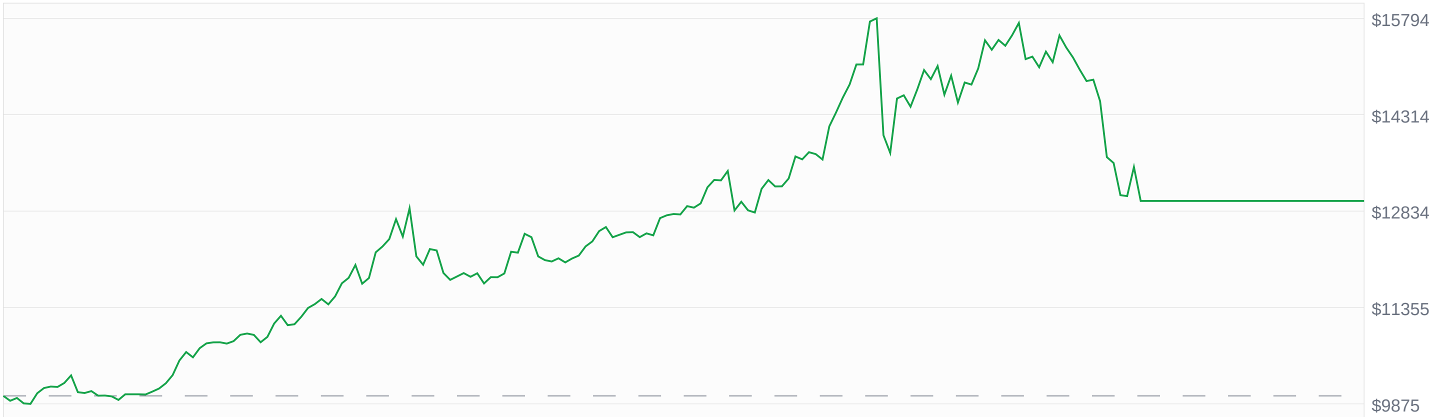
BACKTEST REPORT

Backtest #32610 · GC=F · EVO_GG1RSISNIP_v303

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_v303 strategy on GC=F shows a deceptive +29.90% return driven by a 100% win rate on only two trades, which statistically lacks sufficient sample size for institutional confidence. While the high Sharpe ratio of 1.34 suggests efficient risk-adjusted returns, the 17.75% maximum drawdown combined with such low trade frequency indicates potential overfitting or extreme volatility sensitivity that cannot be verified yet. The lack of diversification in trade execution makes this profile unsuitable for live deployment without further out-of-sample validation. We must expand the backtest horizon or adjust parameters to increase trade frequency before considering capital allocation.

ADDITIONAL METRICS

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