LATINOS TRADING

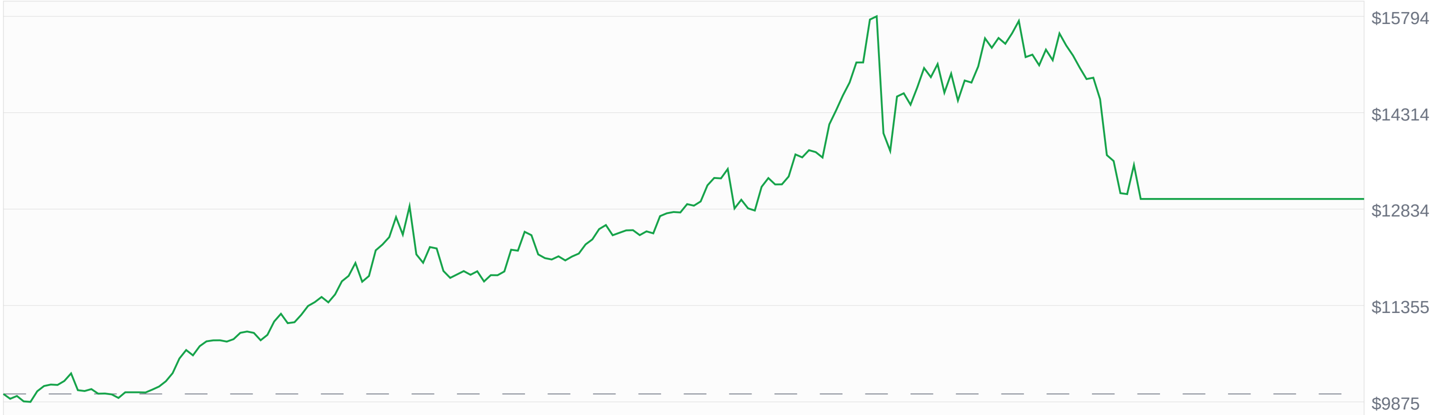
BACKTEST REPORT

Backtest #33154 · GC=F · EVO_GG1RSISNIP_v184

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_v184 strategy on GC=F delivered a 29.90% ROI with a flawless 100% win rate, yet the sample size of only two trades renders the Sharpe ratio of 1.34 statistically insignificant and prone to overfitting. While the limited drawdown of 17.75% suggests contained risk per trade, the lack of trade diversity prevents any credible assessment of robustness or consistency under varying market regimes. This performance is likely an artifact of curve fitting rather than genuine alpha generation given the extreme scarcity of data points. The critical next step is to execute a forward walk-forward analysis to validate if these parameters hold across diverse volatility regimes before 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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