LATINOS TRADING

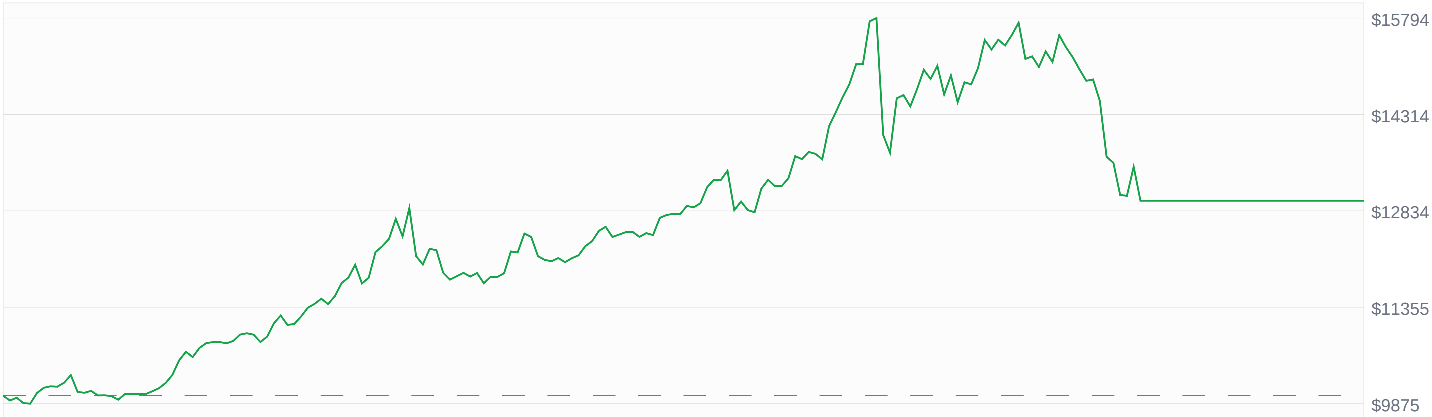
BACKTEST REPORT

Backtest #33203 · GC=F · EVO_GG1RSISNIP_v222

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_v222 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the 17.75% drawdown and meager 2-trade sample suggest a fragile, overfit signal rather than robust alpha. The high Sharpe ratio of 1.34 is statistically insignificant given such low frequency, indicating the bot may be capitalizing on noise or a transient market regime anomaly. We must expand the backtest window to validate if this performance persists across different volatility regimes before deploying live capital. The next step is running a walk-forward analysis to determine parameter stability and rule out curve fitting.

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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