LATINOS TRADING

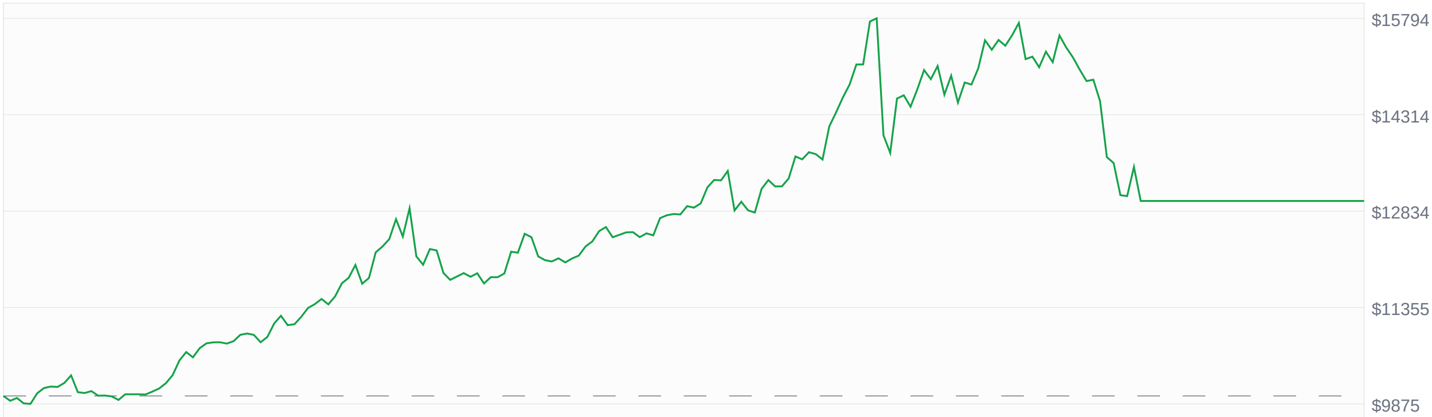
BACKTEST REPORT

Backtest #33566 · GC=F · EVO_GG1RSISNIP_v908

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_v908 strategy achieved a perfect 100% win rate with a 29.90% ROI on GC=F, yet this flawless record is statistically insignificant given only two trades. A 17.75% maximum drawdown paired with a modest 1.34 Sharpe ratio suggests high variance and potential overfitting to specific market noise rather than robust edge. While the capital grew to $12,990.02, the lack of trade frequency prevents any reliable assessment of consistency or risk-adjusted performance under normal market conditions. We must expand the backtest window or adjust entry filters to generate a larger sample size before deeming this approach viable 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**