

LATINOS TRADING

BACKTEST REPORT

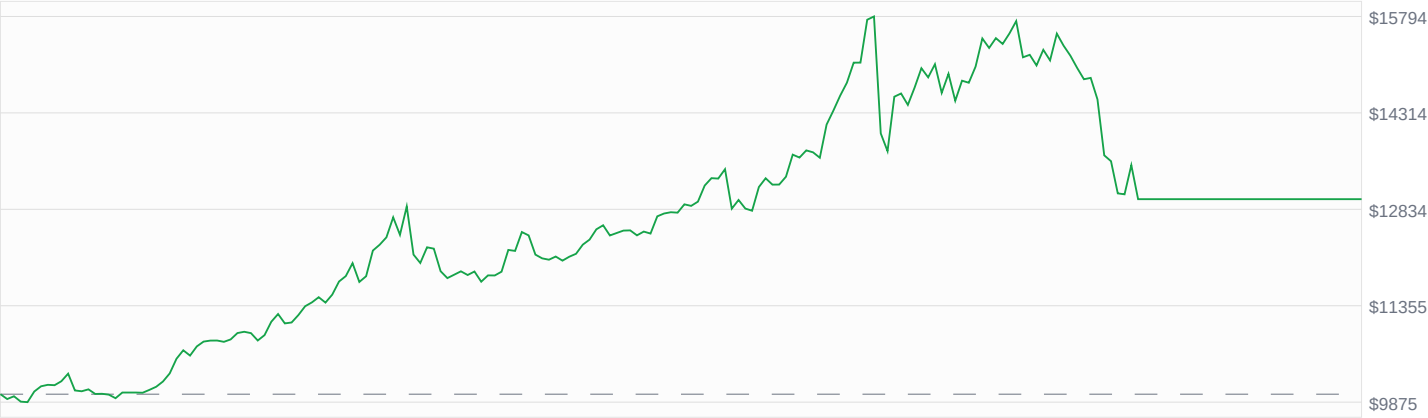


Backtest #34543 · GC=F · EVO_GG1RSISNIP_v1634

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_v1634 strategy on GC=F shows a perfect 100% win rate and strong 29.90% ROI, yet a max drawdown of 17.75% reveals significant tail risk. Such flawless performance on only two trades is statistically fragile and likely overfits the sample rather than representing robust alpha. The high Sharpe ratio of 1.34 is misleading in this context, as it fails to account for the extreme volatility inherent in low-sample backtests. We must immediately expand the test period or reduce position size to validate whether the strategy withstands normal market noise.

ADDITIONAL METRICS

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