LATINOS TRADING

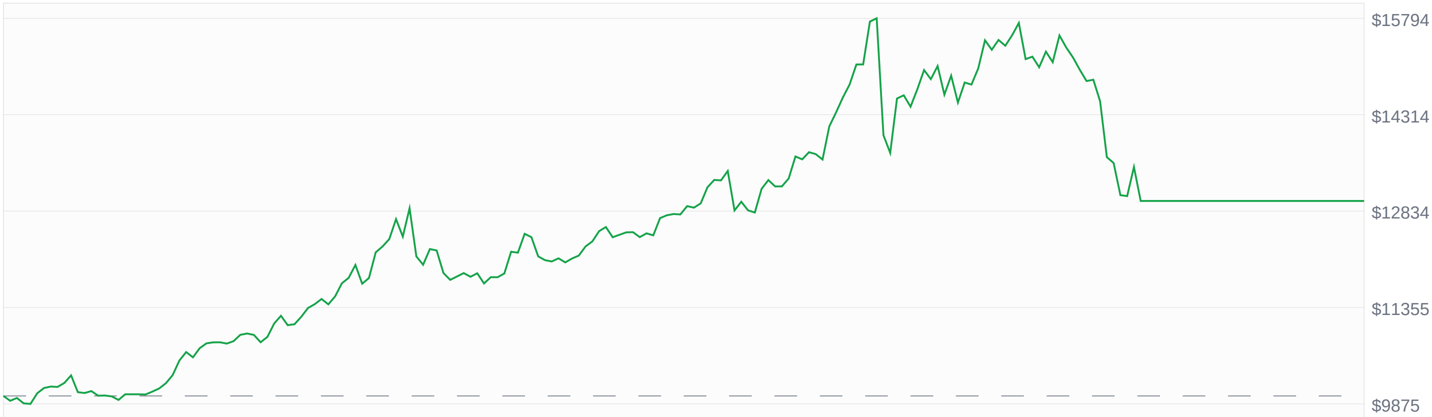
BACKTEST REPORT

Backtest #35601 · 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 achieved a perfect 100% win rate and 29.90% ROI, but these metrics are statistically meaningless due to only two trades. Such a small sample size creates an illusion of consistency while masking extreme volatility, as evidenced by the 17.75% maximum drawdown. A Sharpe ratio of 1.34 is inflated by the lack of losing positions and does not reflect realistic risk-adjusted performance. The strategy fails to demonstrate robustness against adverse market conditions given the insufficient data points. We must run a new backtest with adjusted parameters or a different time period to gather enough trade history for validation.

ADDITIONAL METRICS

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

Generated 2026-08-22T05:10:59Z · latinostrading.com

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.