LATINOS TRADING

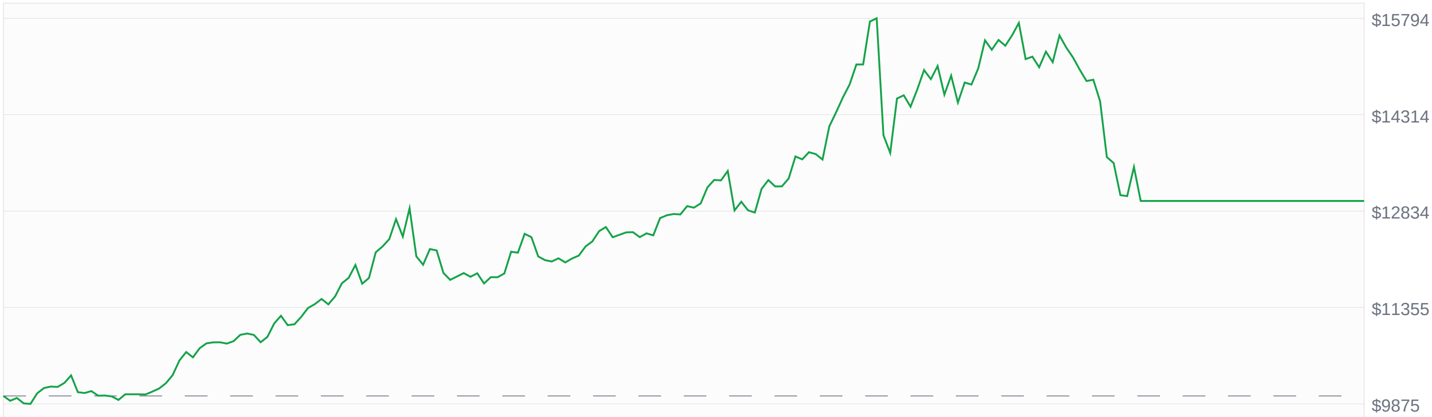
BACKTEST REPORT

Backtest #35631 · GC=F · EVO_EVOGG1RSIS_v450

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_EVOGG1RSIS_v450 strategy on GC=F achieved a perfect 100% win rate and a robust 1.34 Sharpe ratio, yet the sample size of only two trades severely undermines statistical confidence in these metrics. While the 17.75% maximum drawdown indicates meaningful volatility, the lack of trade frequency suggests the system is prone to overfitting rather than capturing a genuine market edge. The 29.90% ROI is inflated by the minimal exposure and does not reflect realistic performance potential under normal market conditions. We must expand the backtest window or adjust filter parameters to generate a statistically significant dataset before deploying live capital.

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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