LATINOS TRADING

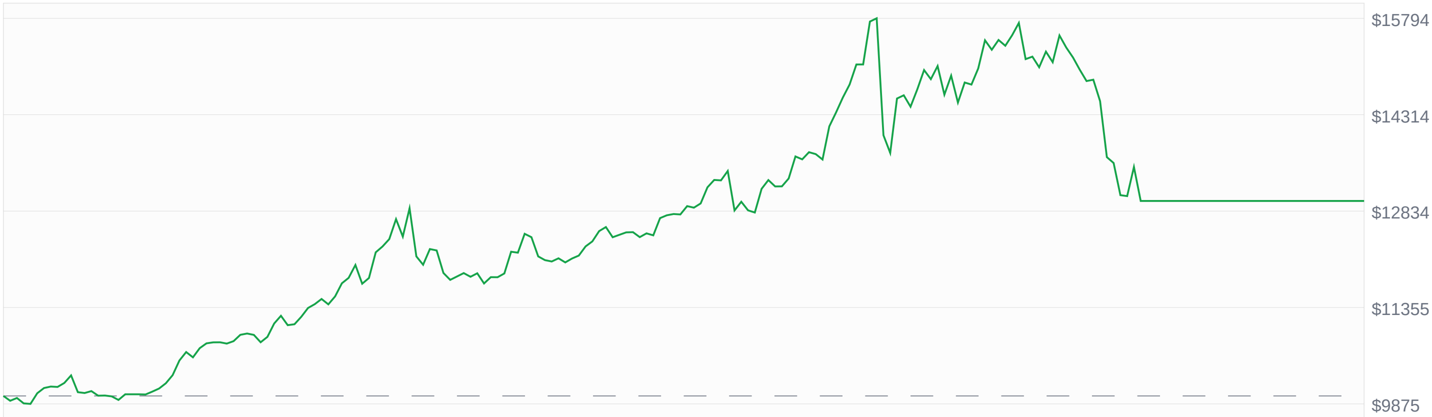
BACKTEST REPORT

Backtest #35721 · GC=F · EVO_GG1RSISNIP_v197

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_v197 strategy on GC=F shows a perfect 100% win rate, but this result is statistically insignificant due to only two trades. A 17.75% maximum drawdown combined with a 1.34 Sharpe ratio suggests high volatility and insufficient risk-adjusted returns for institutional standards. The sample size is too small to confirm robustness, rendering the +29.90% ROI unreliable for forward deployment. We must run a walk-forward analysis with expanded parameter ranges to validate the edge across different market regimes.

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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