LATINOS TRADING

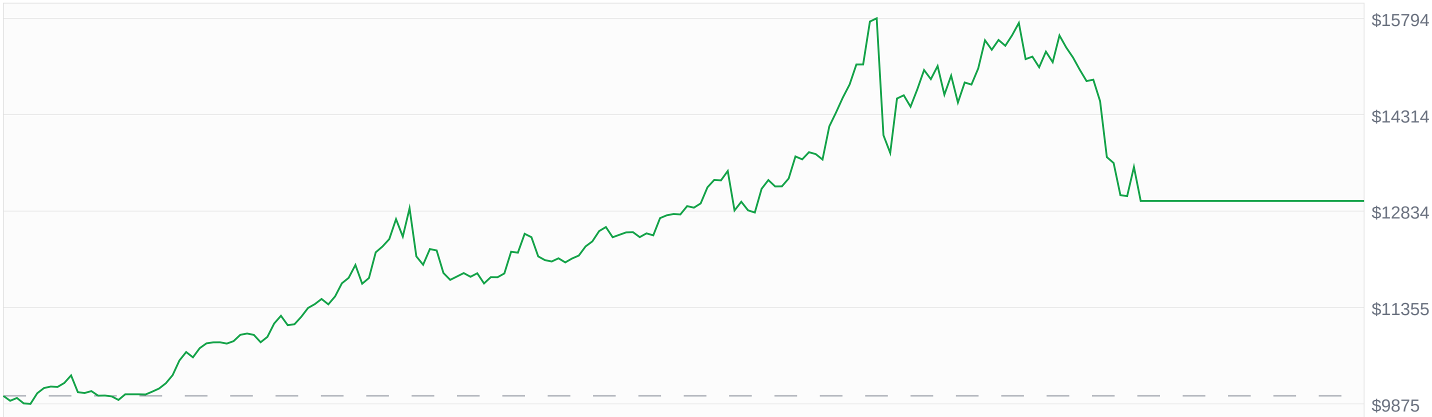
BACKTEST REPORT

Backtest #35835 · GC=F · EVO_GG1RSISNIP_v398

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_v398 strategy on GC=F achieved a perfect 100% win rate and a 29.90% return, but these metrics lack statistical significance due to only two trades. A maximum drawdown of 17.75% with a Sharpe ratio of 1.34 indicates high volatility exposure and insufficient data to confirm robustness. This result is likely an overfitting artifact rather than a repeatable edge, given the extreme outlier performance on such a small sample. We must expand the test horizon to at least 100 trades to validate the alpha and reduce variance before deployment.

ADDITIONAL METRICS

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