LATINOS TRADING

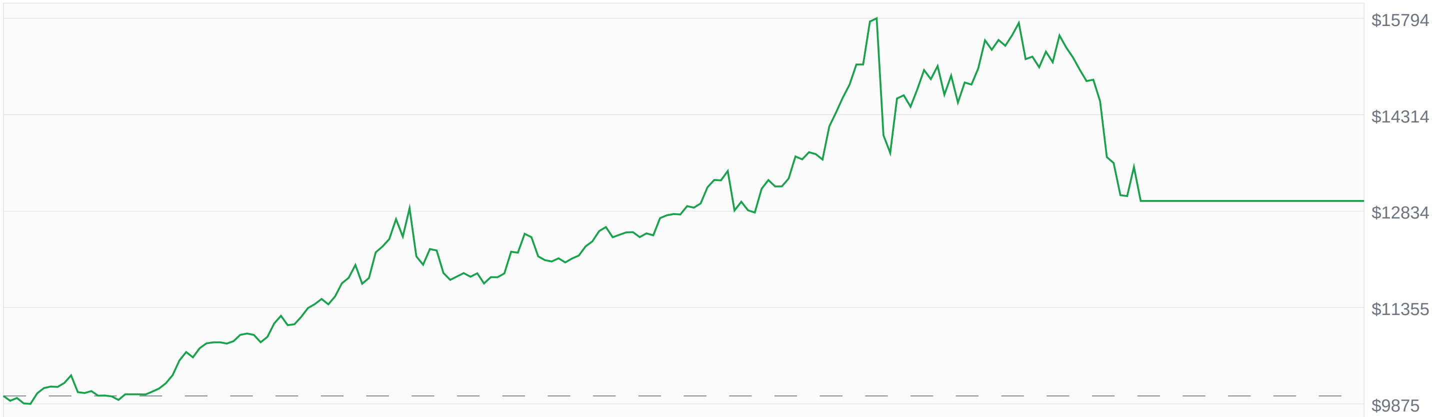
BACKTEST REPORT

Backtest #35895 · GC=F · EVO_GG1RSISNIP_v238

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 backtest for GC=F on strategy EVO_GG1RSISNIP_v238 shows a 29.90% ROI with a perfect 100.0% win rate, but this result is statistically meaningless given only two trades. A single loss would have erased the entire gain, exposing a critical overfitting risk where the model likely captured noise rather than a robust trend. While the Sharpe ratio of 1.34 and 17.75% drawdown appear acceptable, the sample size is too small to confirm any meaningful alpha. We must expand the lookback period and introduce noise filters to validate if this signal persists across different market regimes 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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