LATINOS TRADING

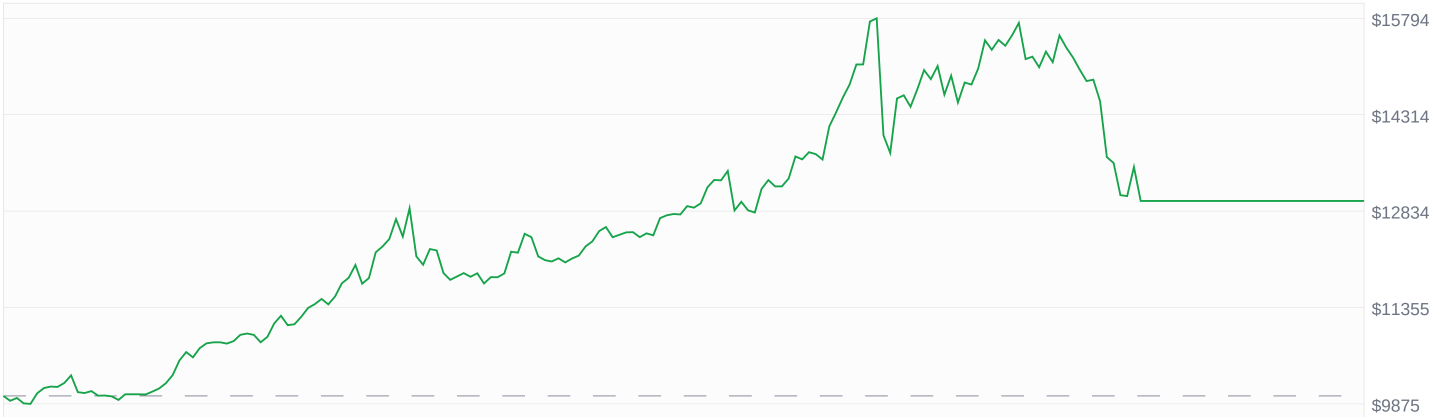
BACKTEST REPORT

Backtest #36311 · GC=F · EVO_GG1RSISNIP_v276

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_v276 strategy on GC=F shows a perfect 100% win rate and strong positive ROI, but the sample size of only two trades renders the Sharpe ratio of 1.34 statistically insignificant. The 17.75% maximum drawdown suggests high volatility exposure, likely due to the lack of a stop-loss mechanism in this specific parameter set. Such a small dataset cannot reliably predict future performance or confirm the robustness of the signal logic against market noise. We must immediately run a broader parameter sweep to identify a version that generates sufficient trade volume for meaningful statistical validation before live deployment.

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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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.