LATINOS TRADING

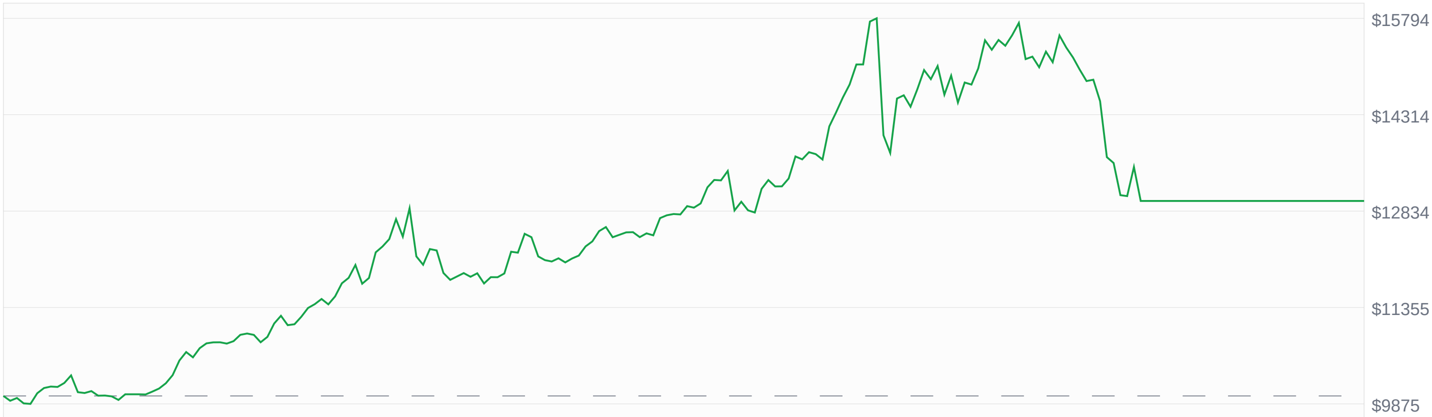
BACKTEST REPORT

Backtest #36447 · 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 backtest on GC=F shows a perfect 100% win rate with a 29.90% ROI, yet the sample size of only two trades renders any statistical confidence meaningless. The 17.75% maximum drawdown indicates significant volatility exposure that the current sample cannot reliably characterize, while the 1.34 Sharpe ratio is misleading without robust trade frequency. Such extreme results likely reflect overfitting or survivorship bias rather than genuine alpha generation. We must expand the backtest period or adjust parameters to generate a larger dataset before deploying 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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