LATINOS TRADING

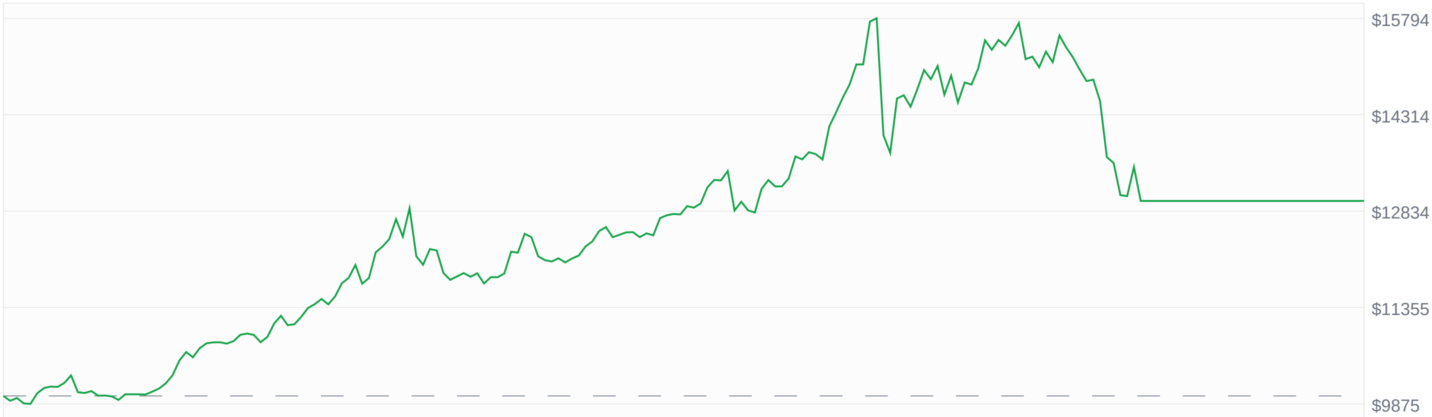
BACKTEST REPORT

Backtest #36735 · GC=F · EVO_GG1RSISNIP_v369

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_v369 strategy on GC=F generated a +29.90% return with a perfect 100% win rate, but this statistical outlier is driven by only two trades, rendering the results statistically insignificant. A Sharpe ratio of 1.34 suggests solid risk-adjusted returns in this narrow sample, yet the 17.75% maximum drawdown highlights substantial volatility exposure that the current logic fails to mitigate. Relying on such a small dataset creates a false sense of security, as the strategy lacks the robustness to survive a wider variety of market regimes. The immediate next step is to run a walk-forward analysis to validate if these results hold across different time periods. Until sample size increases significantly, treat these metrics as

ADDITIONAL METRICS

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