LATINOS TRADING

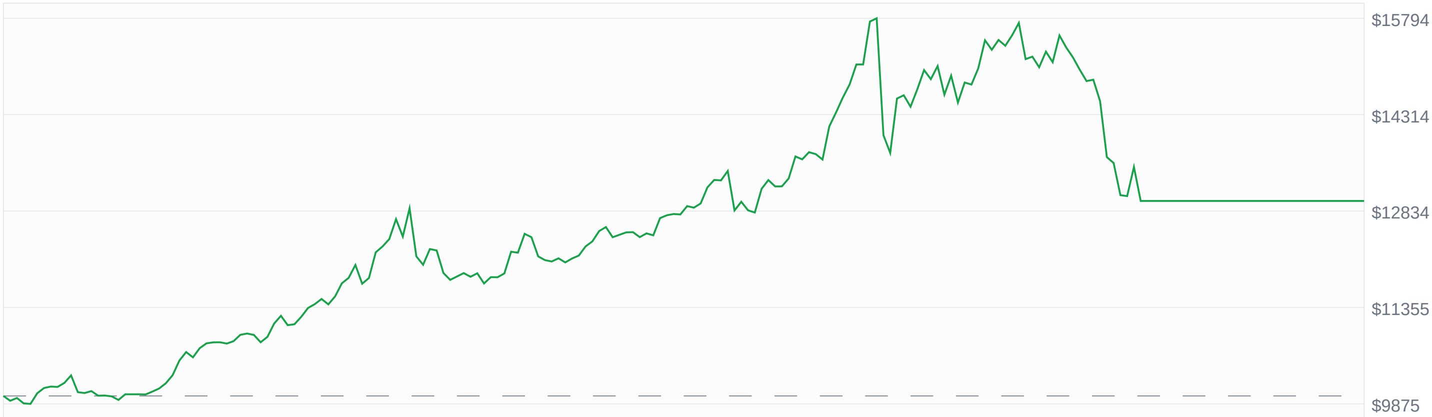
BACKTEST REPORT

Backtest #37157 · GC=F · EVO_GG1RSISNIP_v395

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_v395 strategy on GC=F delivered a 29.90% return with a flawless 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant. While the 1.34 Sharpe ratio suggests efficiency, the 17.75% maximum drawdown indicates high volatility exposure that was not tested in this narrow window. Relying on such limited data creates a false sense of security, as the strategy has not yet demonstrated resilience against adverse market shifts. The next critical step is to backtest this logic on a 5-year dataset across multiple asset classes to validate robustness before live deployment. This approach ensures that performance is driven by genuine edge rather than random noise or survivorship

ADDITIONAL METRICS

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