LATINOS TRADING

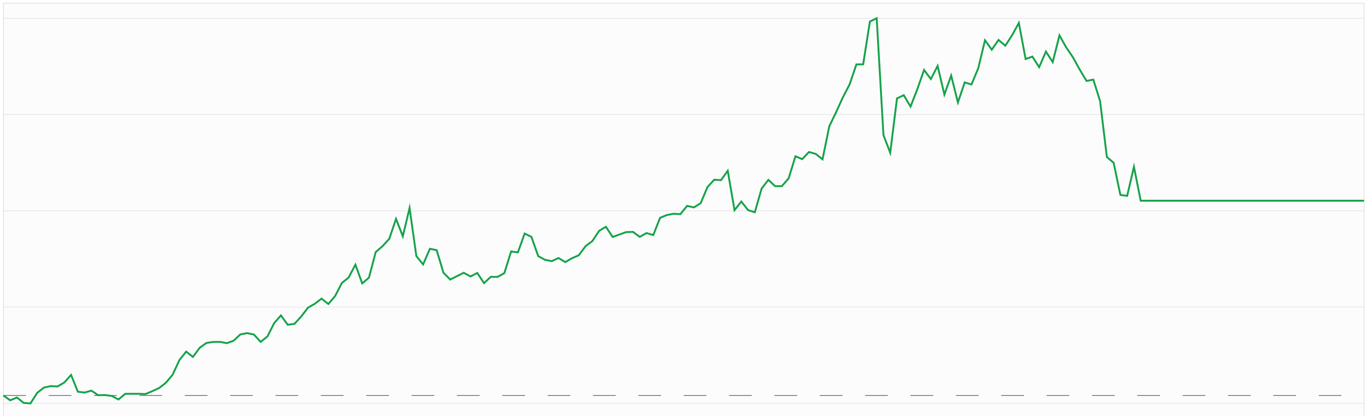
BACKTEST REPORT

Backtest #37337 · GC=F · EVO_GG1RSISNIP_v17

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_v17 backtest on GC=F shows a perfect 100% win rate but this result stems from only two trades, rendering the Sharpe ratio of 1.34 statistically insignificant. While the 29.90% ROI appears robust, the maximum drawdown of 17.75% exposes substantial tail risk inherent in such a small sample size. We cannot validate the strategy's consistency or risk-adjusted performance without a larger dataset to filter out noise. The immediate next step is to run a live simulation or extend the backtest window to gather at least fifty trades 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**