LATINOS TRADING

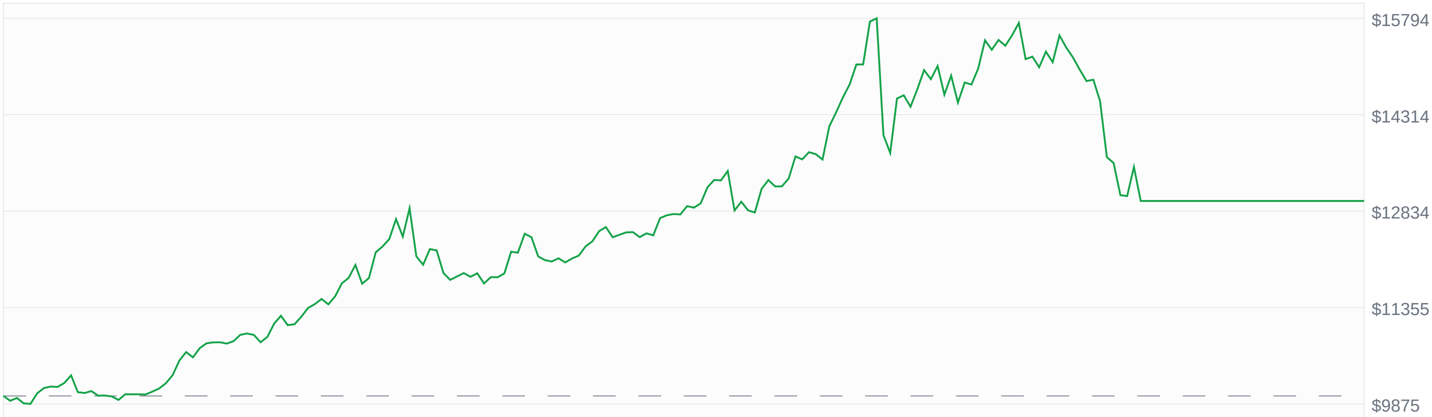
BACKTEST REPORT

Backtest #38438 · GC=F · EVO_EVOGG1RSIS_v157

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_v157 backtest on GC=F shows a 29.90% ROI with a perfect 100% win rate, but this statistical anomaly is invalid due to only two trades. A maximum drawdown of 17.75% indicates significant volatility exposure that a single sample size cannot reliably capture, rendering the 1.34 Sharpe ratio statistically insignificant. We must treat these results as exploratory data rather than a validated strategy, as the lack of trade frequency prevents any meaningful assessment of robustness. The next step is to re-run the simulation with expanded parameters to generate sufficient trade data for proper distribution analysis. Until then, deploying capital based on this narrow sample violates standard risk management protocols.

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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