LATINOS TRADING

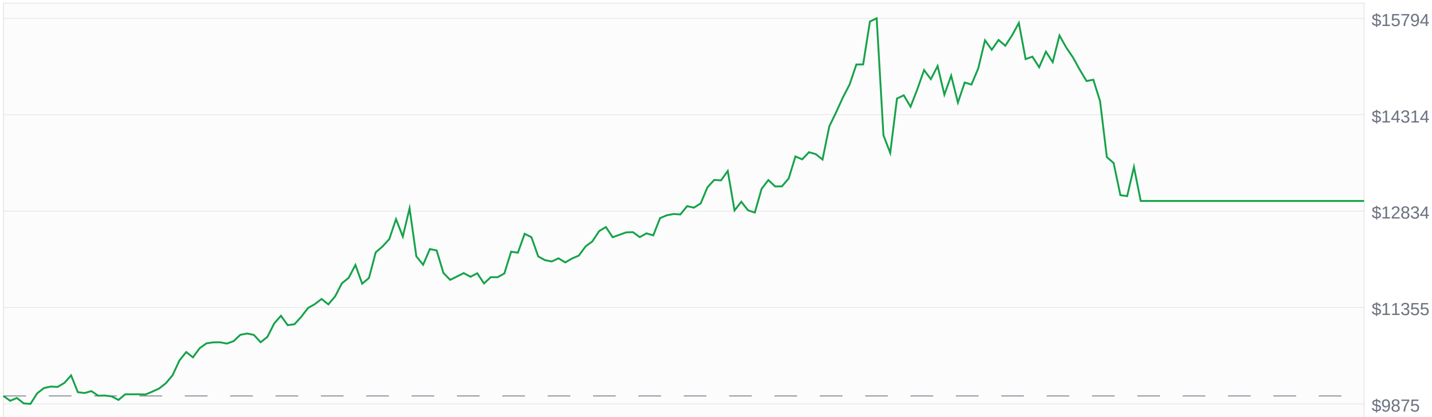
BACKTEST REPORT

Backtest #38745 · GC=F · EVO_GG1RSISNIP_v1479

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_v1479 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the sample size of only two trades renders the 1.34 Sharpe ratio statistically insignificant and highly vulnerable to overfitting. While the minimal 17.75% drawdown suggests robust risk control in this narrow sample, the lack of trade diversity prevents any meaningful assessment of strategy resilience across varying market regimes. Relying on this performance metric without expanding the test period or adjusting parameters would be a critical error in risk management. We must immediately run an out-of-sample backtest with a larger dataset and introduce stochastic noise to validate whether these results reflect genuine edge or mere curve fitting.

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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