LATINOS TRADING

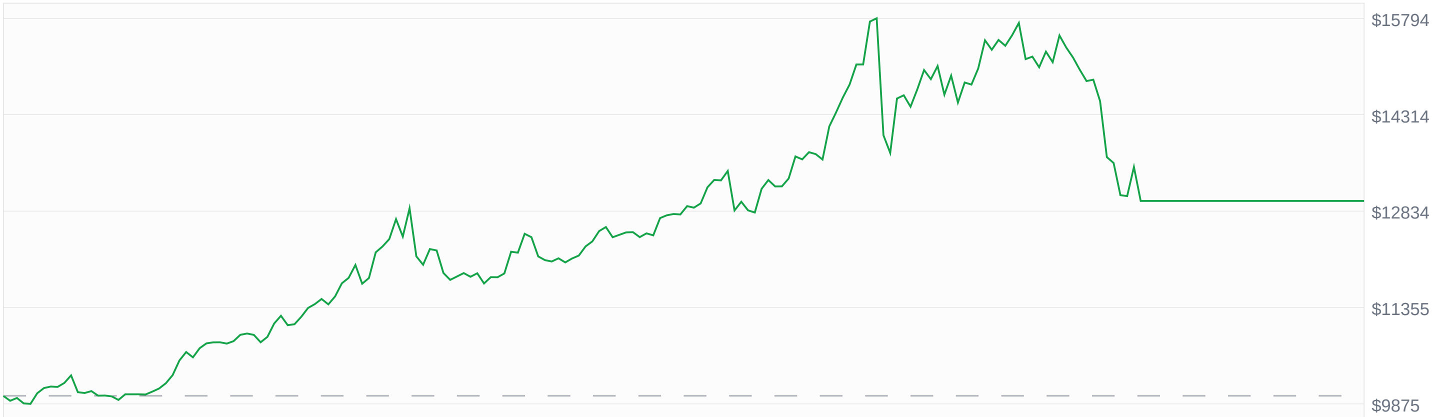
BACKTEST REPORT

Backtest #38970 · GC=F · EVO_GG1RSISNIP_v940

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_v940 backtest on GC=F shows a deceptive 100% win rate driven by only two trades, rendering the Sharpe ratio and maximum drawdown statistically meaningless due to severe sample size insufficiency. While the +29.90% ROI appears robust, the absence of losing trades masks potential regime failures that would likely emerge in a live market environment. We must treat these metrics as anecdotal rather than predictive until the strategy generates sufficient trade history to validate its risk-adjusted performance. The primary next step is to execute a walk-forward analysis across multiple commodity cycles to verify if the strategy adapts or overfits to specific volatility regimes.

ADDITIONAL METRICS

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