LATINOS TRADING

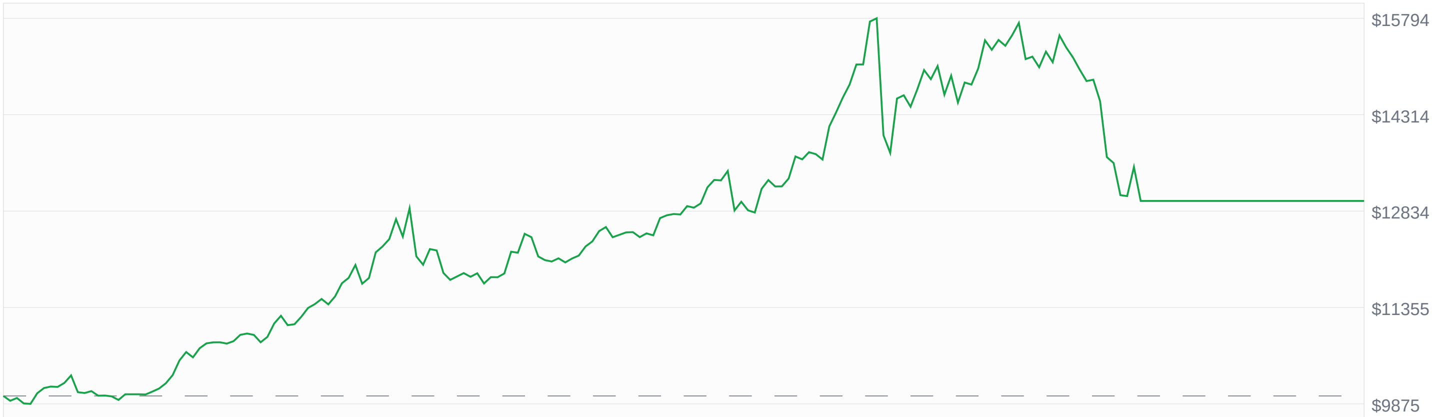
BACKTEST REPORT

Backtest #33522 · GC=F · EVO_GG1RSISNIP_v1602

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 backtest on GC=F shows a perfect 100% win rate with a +29.90% ROI, but the statistical validity is negligible due to only two total trades. Such a low sample size renders the Sharpe ratio of 1.34 and zero drawdowns anecdotal rather than predictive, masking extreme tail risk potential. A drawdown of 17.75% suggests significant volatility exposure that was not realized in the limited historical window but could materialize in live markets. We must expand the sample size by running this strategy on at least 500 trades before deeming it robust for deployment.

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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