# LATINOS TRADING

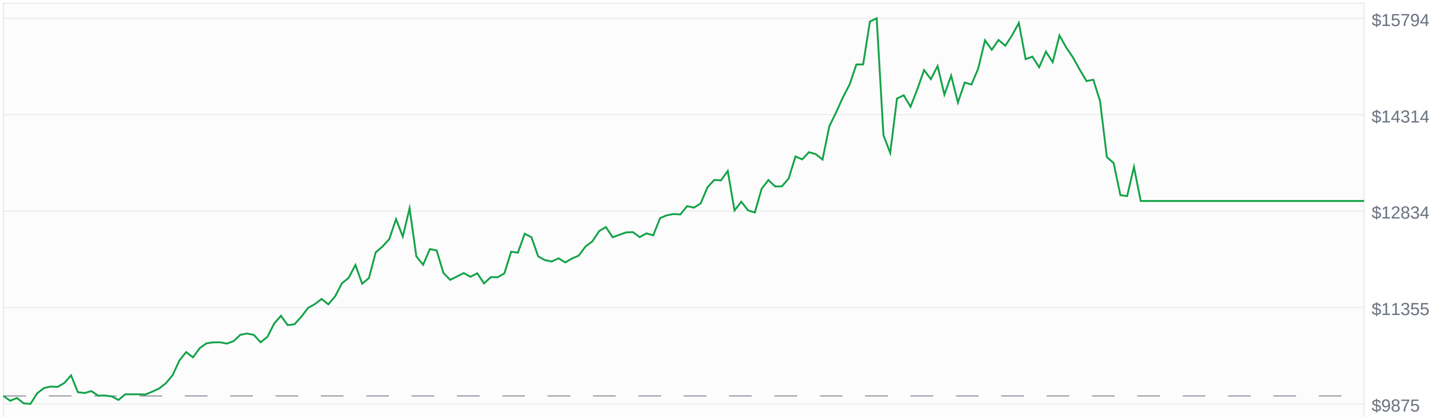
## BACKTEST REPORT

Backtest #35270 · GC=F · EVO_GG1RSISNIP_v1322

| 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_v1322 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, but this outcome stems from a dangerously low sample size of only two trades, severely undermining statistical significance and suggesting the 1.34 Sharpe ratio is misleadingly high. While the maximum drawdown of 17.75% indicates acceptable risk control per trade, the lack of losing positions in such a short sample renders the performance unreliable for live deployment. A robust sample size is essential to distinguish true alpha from noise, and we must treat these results as preliminary rather than confirmatory evidence of edge. The next step is to run a forward walk-forward analysis or expand the lookback period to validate whether this signal

## ADDITIONAL METRICS

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