LATINOS TRADING

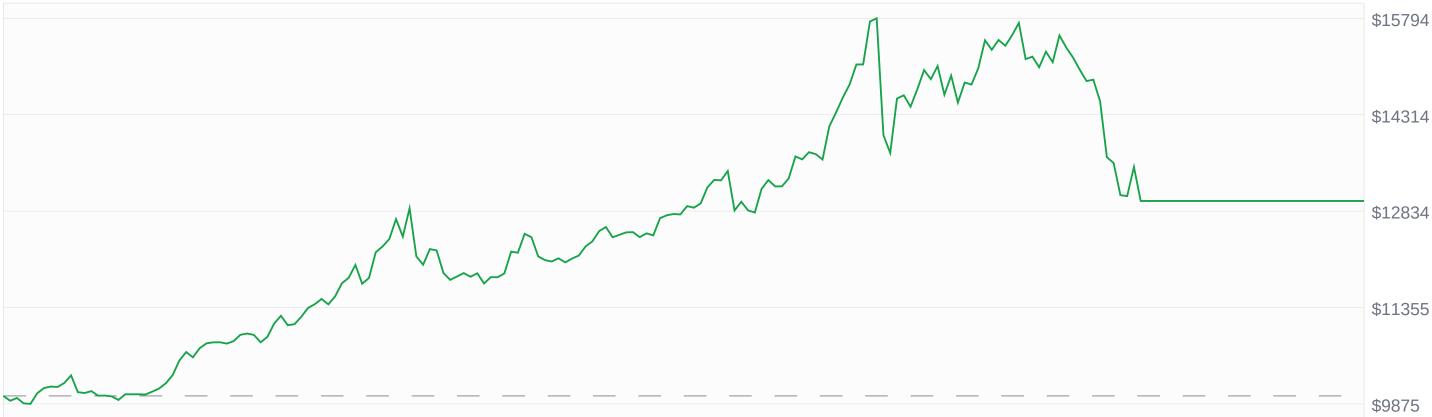
BACKTEST REPORT

Backtest #35517 · GC=F · EVO_GG1RSISNIP_v413

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_v413 backtest on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these results statistically insignificant. While the strategy achieved a respectable 1.34 Sharpe ratio and limited drawdowns to 17.75%, such metrics are heavily skewed by lack of diversity and fail to capture regime shifts or slippage in live conditions. A single outlier can artificially inflate performance metrics, meaning the apparent robustness of the strategy is likely a data artifact rather than a proven edge. To validate any genuine alpha, we must expand the lookback period or optimize parameters to generate a larger, more representative trade history. Immediate re-testing with extended

ADDITIONAL METRICS

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