

LATINOS TRADING

BACKTEST REPORT



Backtest #36225 · GC=F · EVO_GG1RSISNIP_v286

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_v286 backtest on GC=F shows a +29.90% ROI and perfect 100% win rate, but these metrics are statistically meaningless given only two trades. A 17.75% max drawdown on such a small sample reveals extreme volatility sensitivity rather than robust edge. The 1.34 Sharpe ratio is inflated by the lack of loss events and cannot validate strategy stability. We must expand the simulation across multiple market regimes to determine if this setup generalizes beyond this specific sample.

ADDITIONAL METRICS

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