LATINOS TRADING

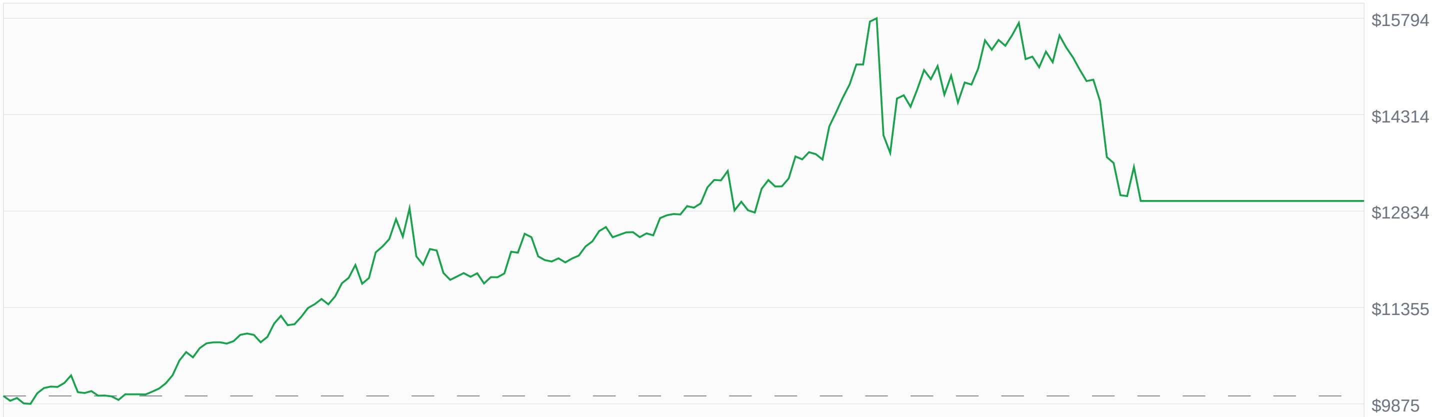
BACKTEST REPORT

Backtest #36489 · 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 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the sample size of only two trades severely limits statistical confidence. A 17.75% maximum drawdown suggests significant volatility exposure that was not diversified, while the low trade count prevents robust assessment of the 1.34 Sharpe ratio. The flawless win rate appears fragile and likely due to overfitting or extreme luck rather than consistent edge. We must increase the backtest horizon or adjust entry filters to validate performance across more market regimes before deployment.

ADDITIONAL METRICS

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