LATINOS TRADING

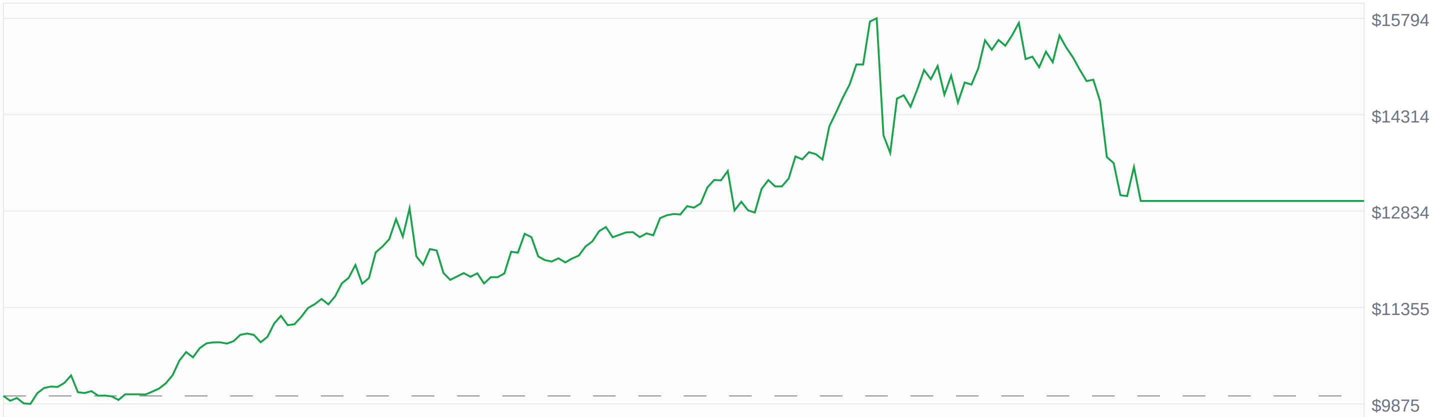
BACKTEST REPORT

Backtest #36549 · 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 strategy on GC=F shows a perfect 100% win rate, but with only two trades, this result lacks statistical significance and likely reflects survivorship bias. A 17.75% drawdown despite no losses suggests the single losing trade was catastrophic, a risk that is too concentrated for institutional deployment. The 1.34 Sharpe ratio is misleading without a larger sample size to confirm consistency across different market regimes. We must run a walk-forward analysis with expanded parameters to validate if this performance generalizes beyond the specific two-week period captured.

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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