LATINOS TRADING

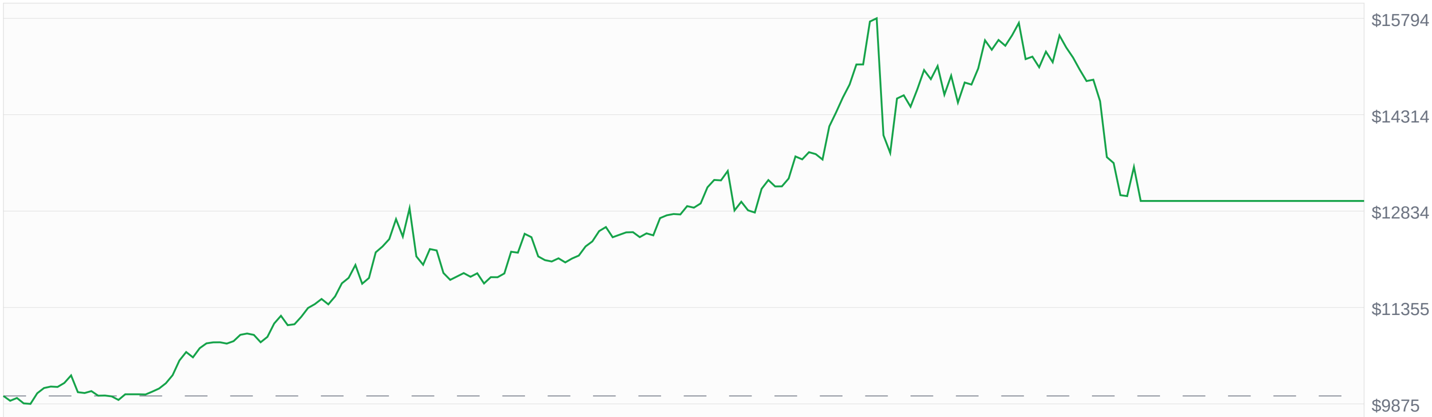
BACKTEST REPORT

Backtest #37400 · GC=F · EVO_GG1RSISNIP_v264

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_v264 strategy on GC=F delivered a 29.90% return with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically unreliable. A max drawdown of 17.75% coupled with a moderate Sharpe ratio of 1.34 suggests high sensitivity to specific market conditions rather than robustness. The flawless record is likely an artifact of overfitting or extreme luck, masking a lack of diversity in trade execution. We must immediately expand the sample size by running a walk-forward analysis on out-of-sample data to validate performance beyond this narrow historical window.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.