LATINOS TRADING

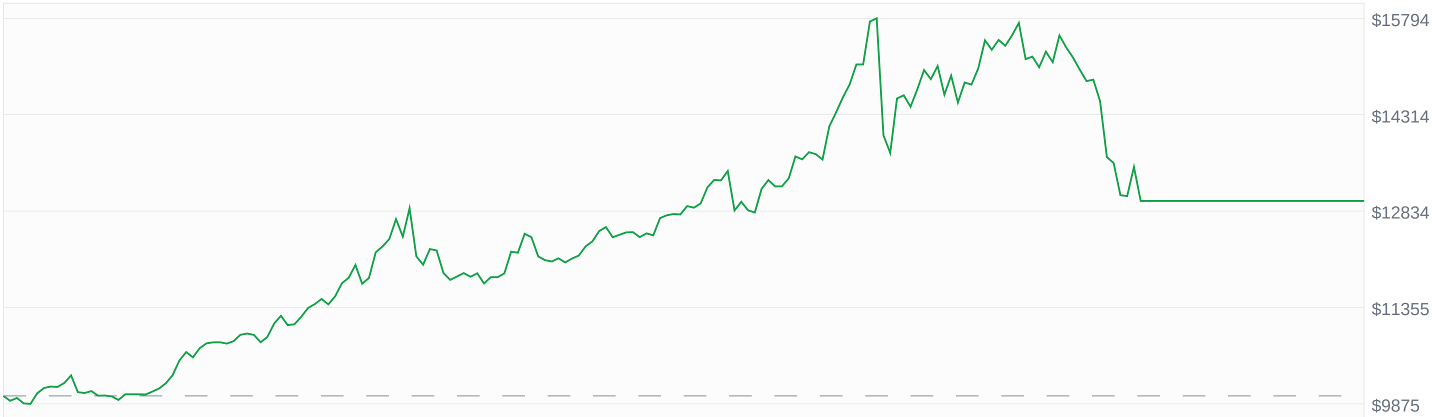
BACKTEST REPORT

Backtest #37482 · GC=F · EVO_GG1RSISNIP_v422

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_v422 strategy on GC=F delivered a 29.90% ROI with a perfect 100% win rate, yet this flawless record stems from only two trades, rendering the 1.34 Sharpe ratio statistically insignificant. A maximum drawdown of 17.75% exposes substantial tail risk that the current sample size completely masks, suggesting the strategy lacks robustness against adverse market shifts. We cannot validate its efficacy without a larger dataset to confirm whether the high returns are due to genuine alpha or mere survivorship bias. Consequently, the immediate next step is to run an expanded backtest over a longer historical window to determine if the win rate degrades as trade frequency increases.

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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