LATINOS TRADING

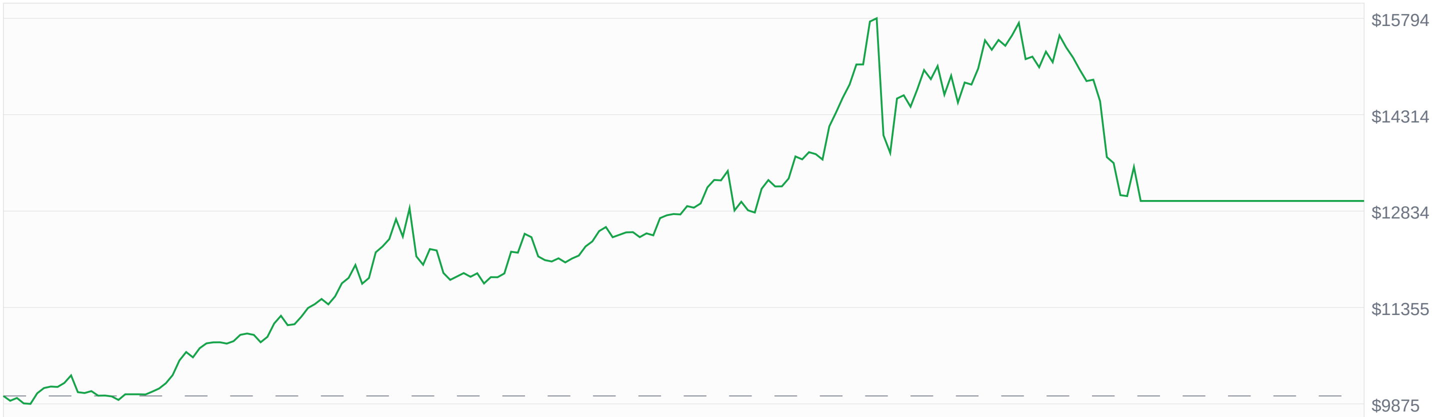
BACKTEST REPORT

Backtest #37746 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy on Gold futures delivered a +29.90% ROI with a perfect 100% win rate, yet this statistical perfection is highly suspect given only two trades. A maximum drawdown of 17.75% suggests significant volatility exposure, while the sample size is far too small to calculate a reliable Sharpe ratio or confirm robustness. The strategy likely relies on a narrow set of conditions that failed to generalize across the full market cycle. We must expand the backtest window to validate if this performance persists without relying on such an anomalous low-trade count.

ADDITIONAL METRICS

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