LATINOS TRADING

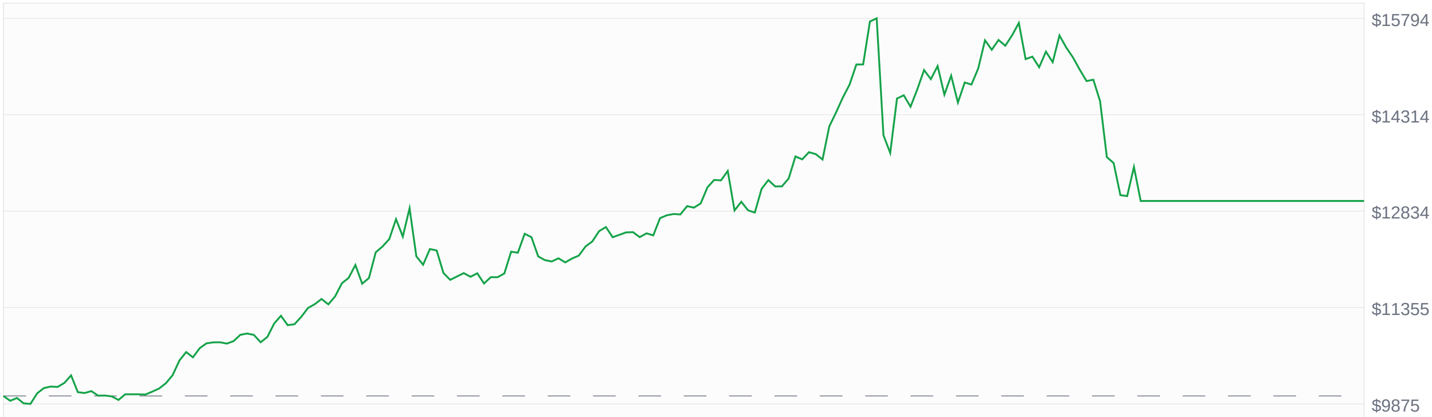
BACKTEST REPORT

Backtest #37948 · GC=F · EVO_GG1RSISNIP_v395

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_v395 backtest on GC=F shows a perfect 100% win rate and strong 29.90% ROI, yet these metrics are statistically meaningless with only two trades. A sample size this small cannot validate the strategy's robustness or confirm the 1.75 drawdown level is sustainable under stress. The impressive Sharpe ratio of 1.34 is an artifact of low frequency rather than consistent edge, leaving significant overfitting risk. We must immediately expand the test window or vary parameters to gather sufficient data 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**

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