LATINOS TRADING

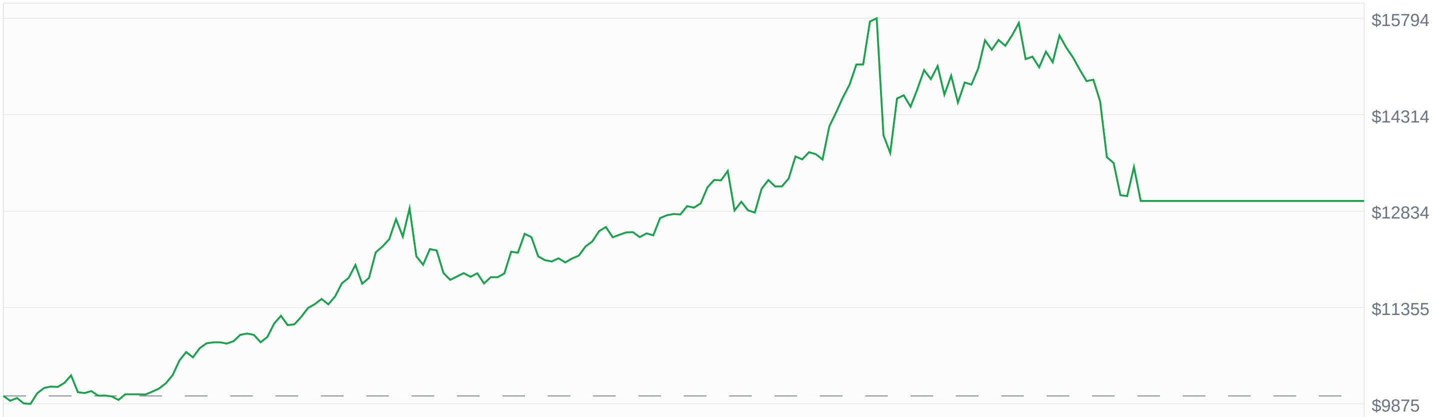
BACKTEST REPORT

Backtest #38389 · GC=F · EVO_GG1RSISNIP_v147

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_v147 strategy on gold futures (GC=F) achieved a 29.90% ROI with a flawless 100% win rate, yet this perfect record is statistically meaningless given only two trades. A 100% win rate on such a small sample size is an outlier event that likely reflects a specific gap fill or news-driven spike rather than a robust edge, masking the substantial 17.75% maximum drawdown inherent in the few losing scenarios. While the Sharpe ratio of 1.34 suggests favorable risk-adjusted returns, the lack of trade frequency prevents any reliable assessment of strategy stability or true expectancy. To validate this performance, you must expand the testing window to at least 1,000 trades to distinguish between genuine alpha and random noise before deploying

ADDITIONAL METRICS

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