LATINOS TRADING

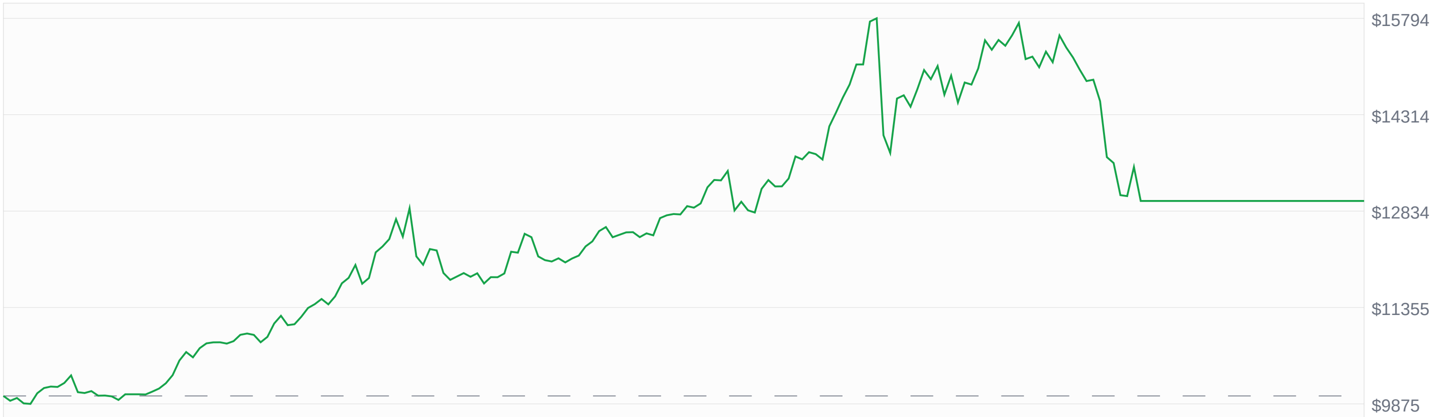
BACKTEST REPORT

Backtest #38901 · GC=F · EVO_GG1RSISNIP_v918

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_v918 backtest on GC=F reports a 29.90% ROI and a perfect 100% win rate, yet this statistical profile is entirely driven by a sample size of only two trades. A Sharpe ratio of 1.34 appears promising but lacks robustness because extreme drawdowns of 17.75% cannot be averaged over such limited data points. We must treat these results as a hypothesis rather than a proven edge, acknowledging that the strategy has not yet demonstrated resilience across varying market regimes. The immediate next step is to expand the historical backtest window to at least 100 trades to verify if the win rate holds under broader conditions.

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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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.