LATINOS TRADING

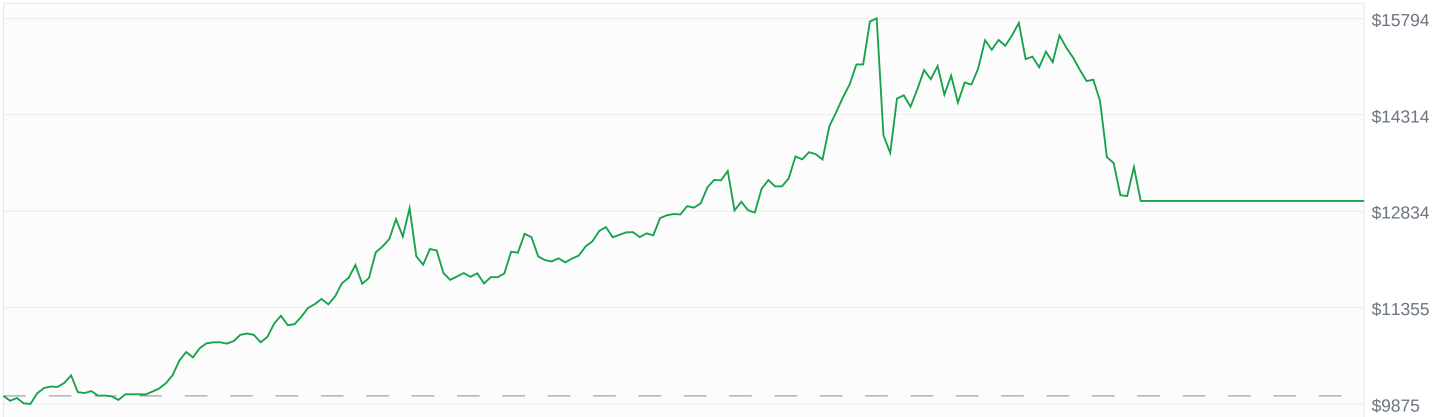
BACKTEST REPORT

Backtest #39014 · GC=F · EVO_GG1RSISNIP_v964

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_v964 strategy on Gold futures achieved a 29.90% return with a perfect 100% win rate, but this flawless record stems from only two trades, rendering the Sharpe ratio of 1.34 statistically insignificant and the 17.75% drawdown unrepresentative of true risk. Such low trade volume suggests the strategy lacks robustness across varying market conditions and may be overfitting to specific price movements rather than capturing a generalizable alpha. We must expand the sample size significantly to validate whether this performance persists before deploying any capital. The next step is running a walk-forward analysis over multiple years to test stability against unseen data. Without further validation, these metrics should be treated

ADDITIONAL METRICS

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