LATINOS TRADING

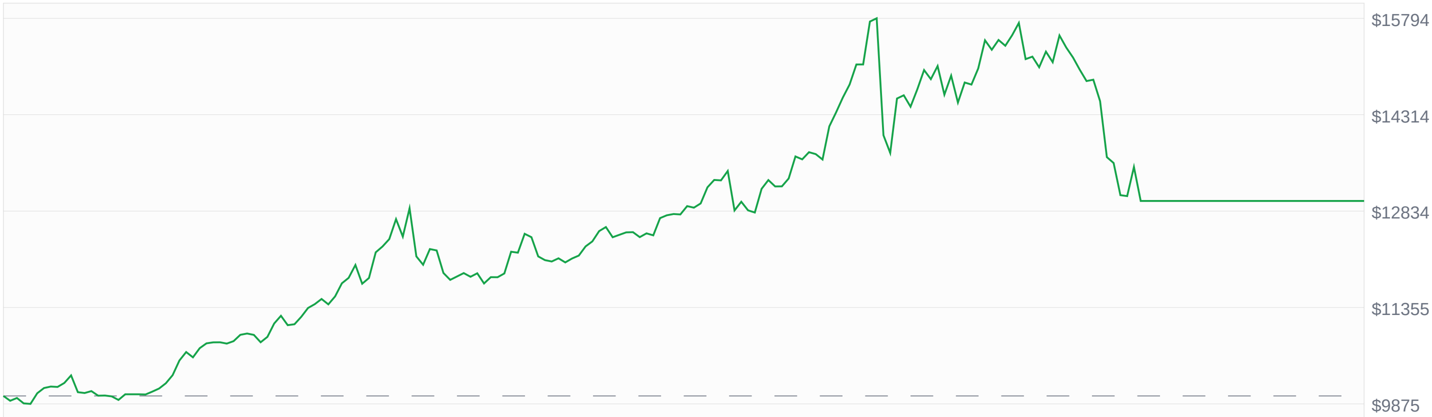
BACKTEST REPORT

Backtest #39932 · GC=F · EVO_GG1RSISNIP_v1383

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_v1383 strategy on GC=F shows a 29.90% ROI and perfect win rate, but this 100% success is statistically unreliable given only two trades. A 17.75% drawdown signals significant tail risk, while the 1.34 Sharpe ratio suggests moderate risk-adjusted returns that could fluctuate wildly. We need to expand the sample size immediately by running a longer historical backtest to validate if the signals are robust or merely overfitted to noise. Until we see more data, treat this result as an anomaly rather than a confirmed edge.

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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