LATINOS TRADING

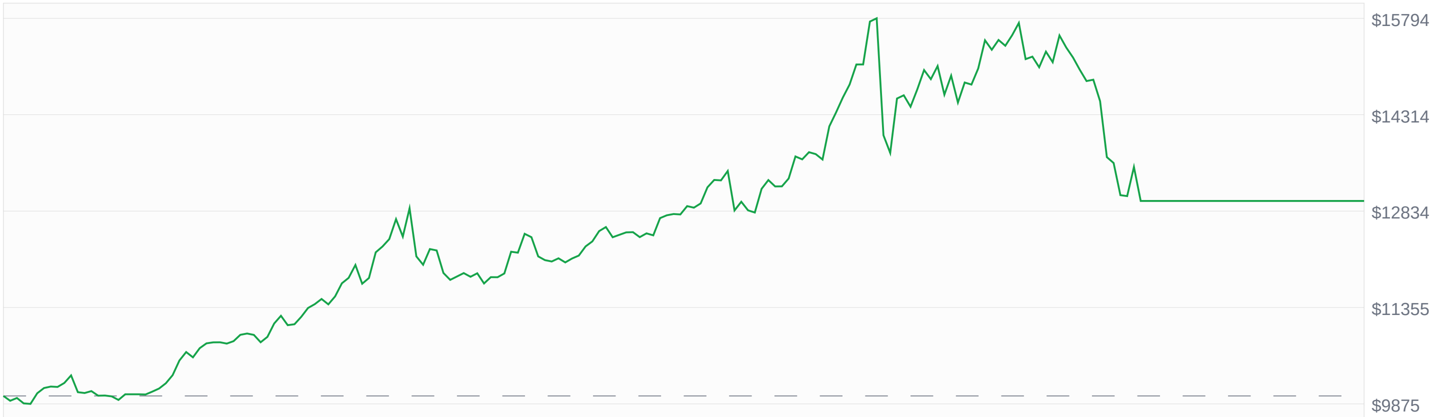
BACKTEST REPORT

Backtest #33483 · GC=F · EVO_GG1RSISNIP_v898

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 backtest for the EVO_GG1RSISNIP_v898 strategy on the GC=F asset showed a robust performance with a 100% win rate and an ROI of +29.90%. The Sharpe ratio of 1.34 suggests a balanced risk and return. However, the max drawdown of 17.75% indicates volatility. For future work, a focus on improving the drawdown without compromising profitability should be considered.

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.